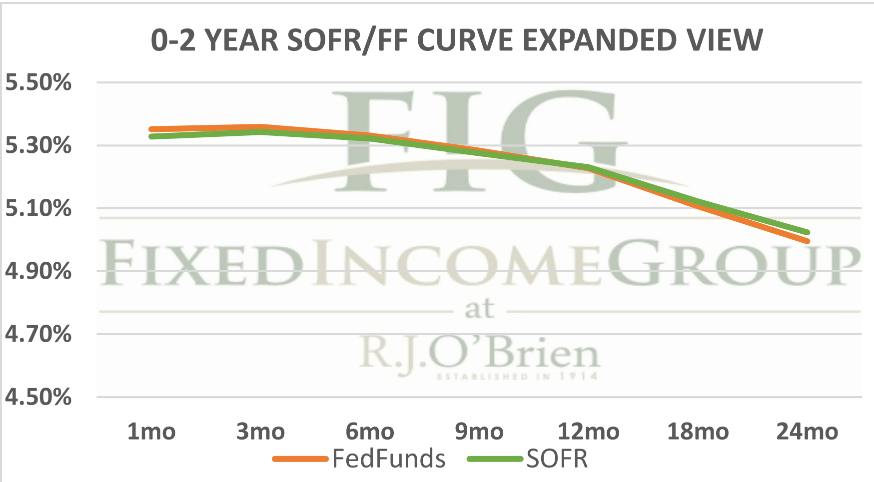
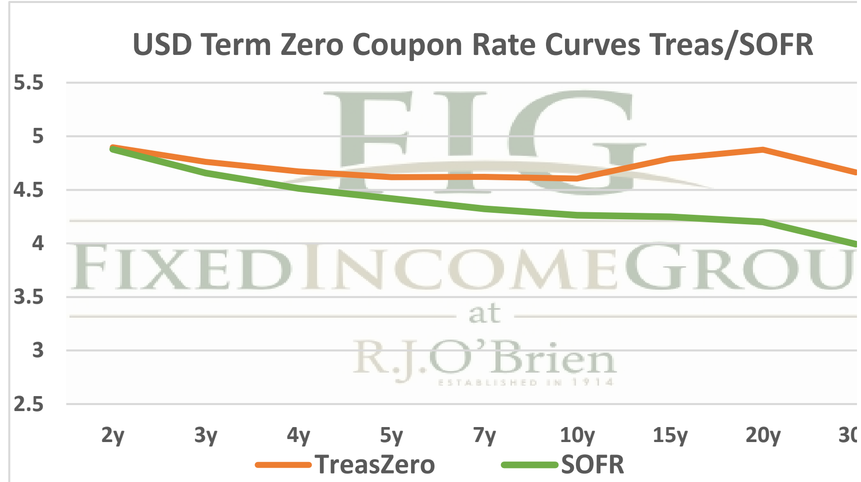
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.**

Term SOFR from 1-day Returns

5.32790%	**5.34253%**	**5.32147%**	**5.27473%**	**5.23036%**	**5.12142%**	**5.02352%**	**4.91001%**
1.00443992	1.013504727	1.027050809	1.040293059	1.053030058	1.077959326	1.101865915	1.149346282
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024	4/17/2024
5/16/2024	7/16/2024	10/16/2024	1/16/2025	4/16/2025	10/16/2025	4/16/2026	4/16/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns

5.35102%	**5.35875%**	**5.33117%**	**5.28378%**	**5.22733%**	**5.10633%**	**4.99539%**	
100.44592%	**101.35457%**	**102.71001%**	**104.03622%**	**105.29993%**	**107.77297%**	**110.12955%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
4/17/2024	**4/17/2024**	**4/17/2024**	**4/17/2024**	**4/17/2024**	**4/17/2024**	**4/17/2024**	
5/16/2024	**7/16/2024**	**10/16/2024**	**1/16/2025**	**4/16/2025**	**10/16/2025**	**4/16/2026**	
30	91	183	275	365	548	730	

4/17/2024 6:05 ct

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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