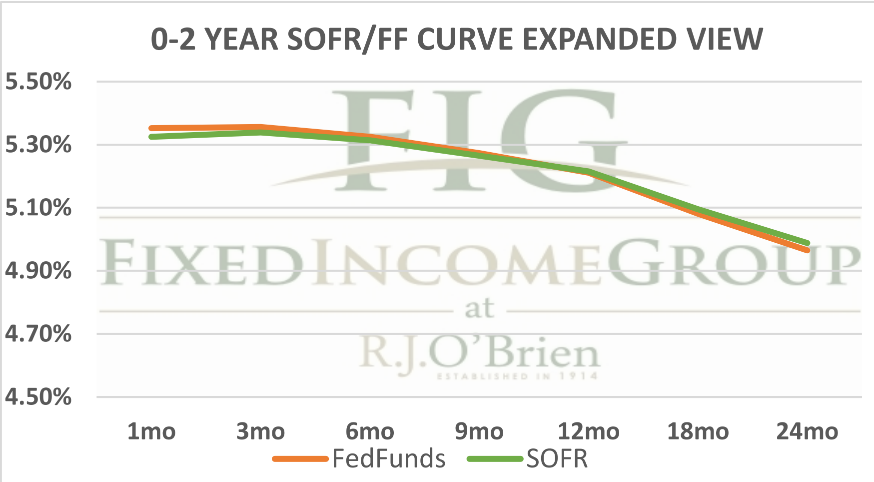
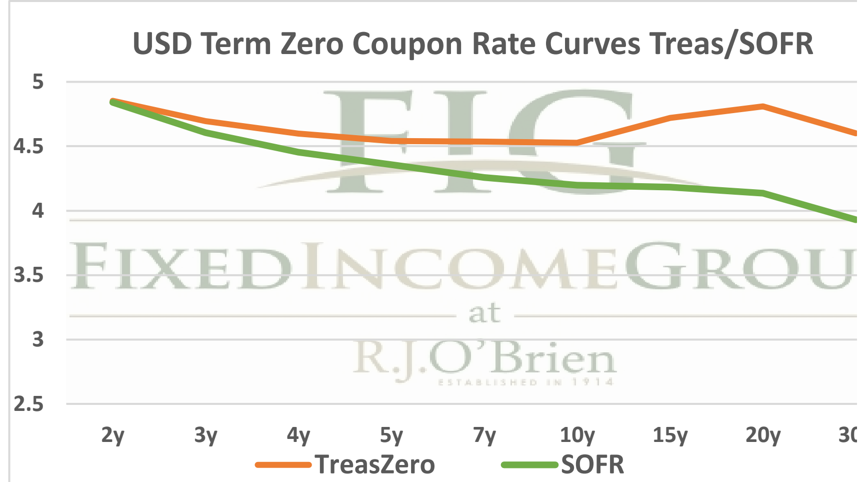
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32524%	**5.33873%**	**5.31420%**	**5.26503%**	**5.21502%**	**5.09583%**	**4.98814%**	**4.85855%**
1.004437701	1.013495111	1.027013841	1.040219014	1.052874527	1.077569863	1.101148351	1.147780748
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
4/18/2024	4/18/2024	4/18/2024	4/18/2024	4/18/2024	4/18/2024	4/18/2024	4/18/2024
5/17/2024	7/17/2024	10/17/2024	1/17/2025	4/17/2025	10/17/2025	4/17/2026	4/17/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35191%	**5.35602%**	**5.32479%**	**5.27275%**	**5.21149%**	**5.08146%**	**4.96483%**	
100.44599%	**101.35388%**	**102.70677%**	**104.02779%**	**105.28387%**	**107.73512%**	**110.06758%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
4/18/2024	**4/18/2024**	**4/18/2024**	**4/18/2024**	**4/18/2024**	**4/18/2024**	**4/18/2024**	
5/17/2024	**7/17/2024**	**10/17/2024**	**1/17/2025**	**4/17/2025**	**10/17/2025**	**4/17/2026**	
30	91	183	275	365	548	730	
						4/18/2024 6:09 ct	

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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.
See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.
See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG