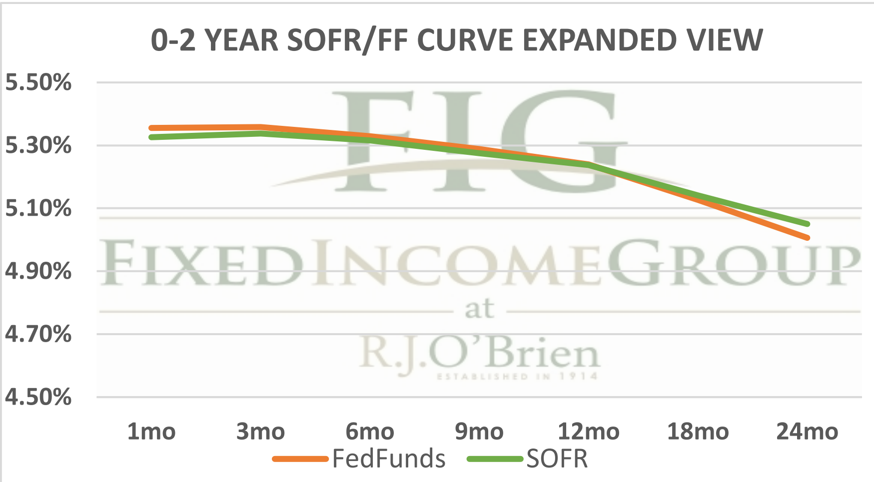
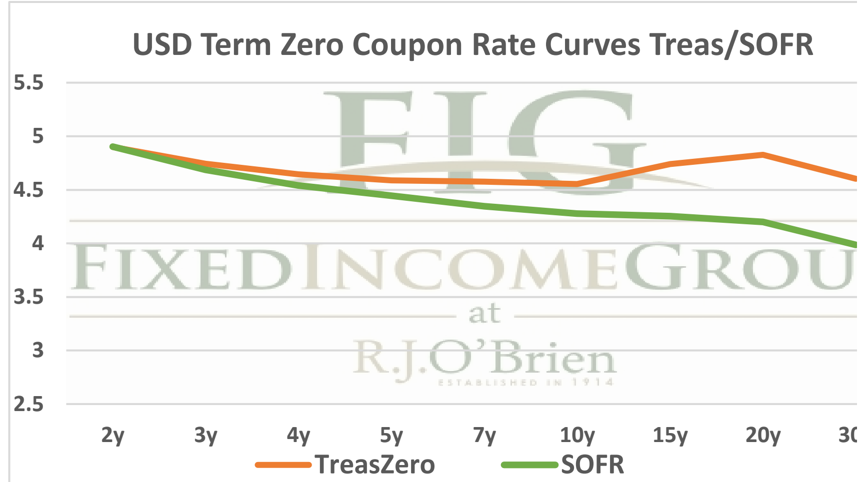
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32614%	**5.33768%**	**5.31592%**	**5.27487%**	**5.23786%**	**5.14132%**	**5.05015%**	**4.94461%**
1.004438454	1.013492466	1.027022601	1.040294151	1.053106048	1.078262279	1.102405794	1.150398552
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024	4/22/2024
5/21/2024	7/21/2024	10/21/2024	1/21/2025	4/21/2025	10/21/2025	4/21/2026	4/21/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35539%	**5.35824%**	**5.32949%**	**5.28802%**	**5.23967%**	**5.12733%**	**5.00625%**	
100.44628%	**101.35444%**	**102.70916%**	**104.03946%**	**105.31244%**	**107.80494%**	**110.15156%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
4/22/2024	**4/22/2024**	**4/22/2024**	**4/22/2024**	**4/22/2024**	**4/22/2024**	**4/22/2024**	
5/21/2024	**7/21/2024**	**10/21/2024**	**1/21/2025**	**4/21/2025**	**10/21/2025**	**4/21/2026**	
30	91	183	275	365	548	730	
						4/22/2024 6:00 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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