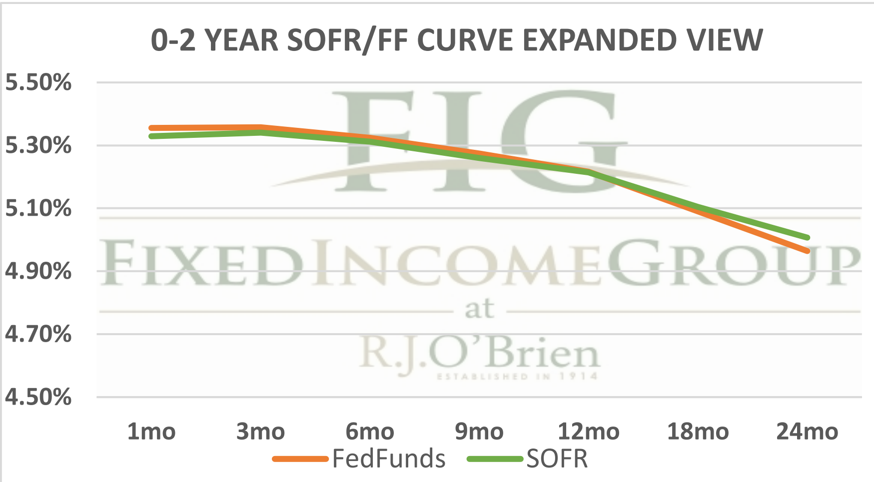
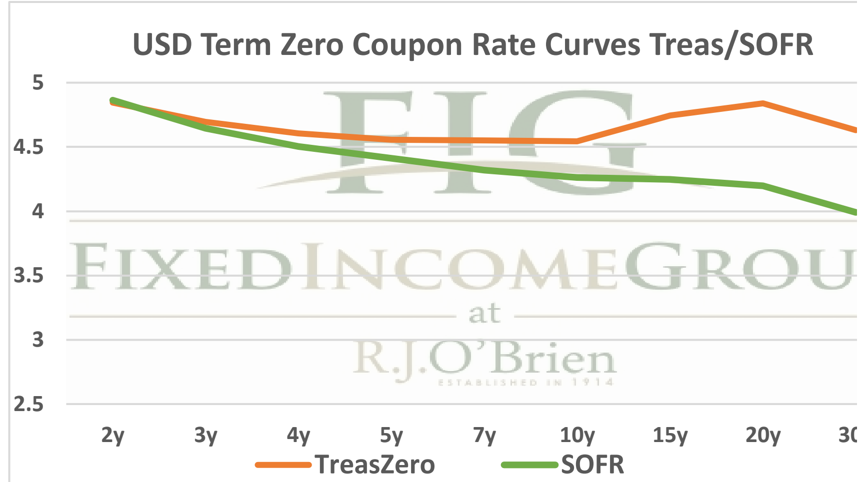
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32892%	**5.34051%**	**5.31218%**	**5.25975%**	**5.21468%**	**5.10414%**	**5.00692%**	**4.89804%**
1.004440764	1.01349962	1.027003583	1.040178628	1.052871043	1.077696296	1.101529126	1.148982033
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024	4/24/2024
5/23/2024	7/23/2024	10/23/2024	1/23/2025	4/23/2025	10/23/2025	4/23/2026	4/23/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns

5.35557%	**5.35751%**	**5.32436%**	**5.27427%**	**5.21647%**	**5.09072%**	**4.96427%**	
100.44630%	**101.35426%**	**102.70655%**	**104.02896%**	**105.28892%**	**107.74920%**	**110.06644%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
4/24/2024	**4/24/2024**	**4/24/2024**	**4/24/2024**	**4/24/2024**	**4/24/2024**	**4/24/2024**	
5/23/2024	**7/23/2024**	**10/23/2024**	**1/23/2025**	**4/23/2025**	**10/23/2025**	**4/23/2026**	
30	91	183	275	365	548	730	

4/24/2024 6:44 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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