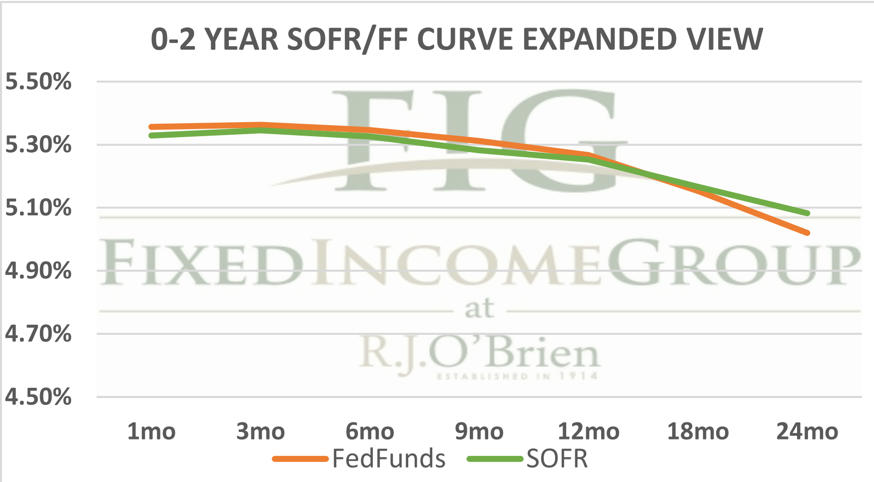
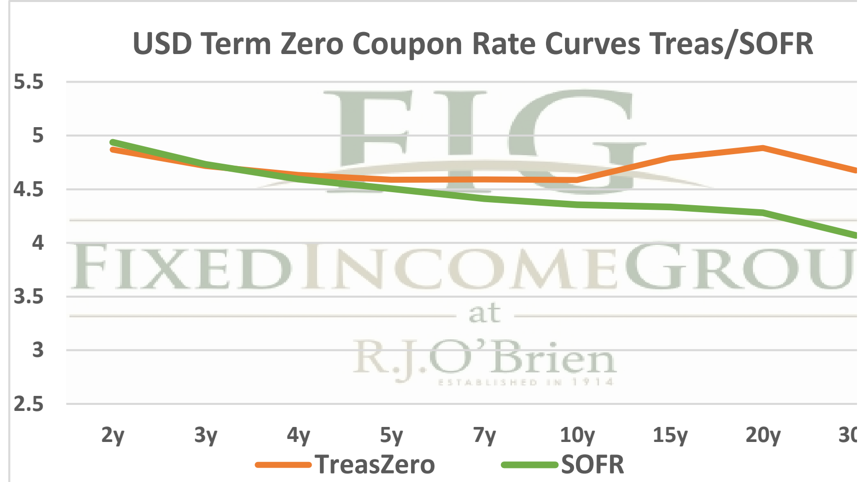
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32904%	**5.34543%**	**5.32556%**	**5.28247%**	**5.25306%**	**5.16638%**	**5.08261%**	**4.99031%**
1.004440864	1.013512064	1.027071604	1.040352235	1.053260149	1.07864372	1.103064086	1.15178851
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024	4/25/2024
5/24/2024	7/24/2024	10/24/2024	1/24/2025	4/24/2025	10/24/2025	4/24/2026	4/24/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35623%	**5.36306%**	**5.34628%**	**5.31160%**	**5.26730%**	**5.15339%**	**5.02011%**	
100.44635%	**101.35566%**	**102.71769%**	**104.05747%**	**105.34045%**	**107.84460%**	**110.17967%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
4/25/2024	**4/25/2024**	**4/25/2024**	**4/25/2024**	**4/25/2024**	**4/25/2024**	**4/25/2024**	
5/24/2024	**7/24/2024**	**10/24/2024**	**1/24/2025**	**4/24/2025**	**10/24/2025**	**4/24/2026**	
30	91	183	275	365	548	730	
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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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