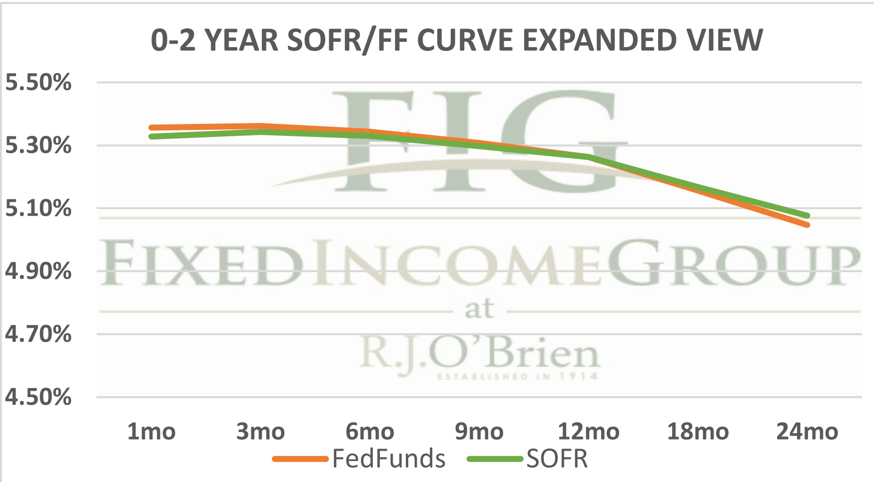
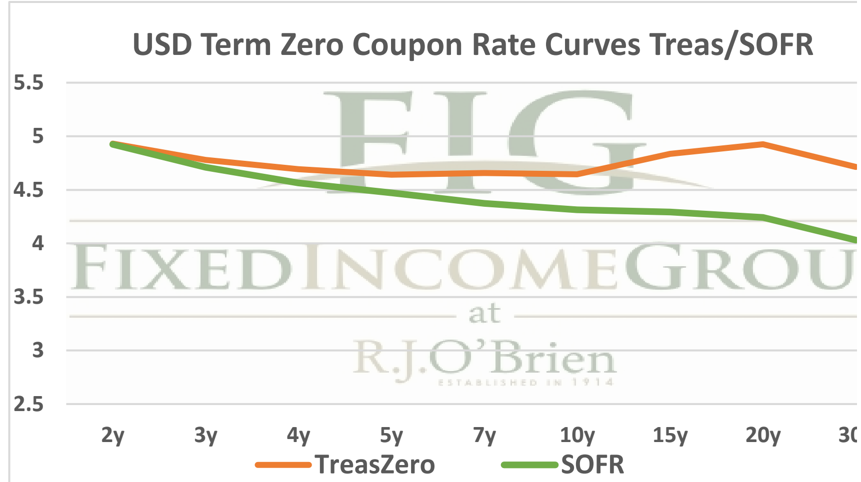
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.32752%	**5.34268%**	**5.32966%**	**5.29705%**	**5.26313%**	**5.16791%**	**5.07675%**	**4.97327%**
1.004439599	1.013505112	1.02709243	1.040463605	1.053362327	1.078667123	1.102945162	1.151270244
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024	4/26/2024
5/25/2024	7/25/2024	10/25/2024	1/25/2025	4/25/2025	10/25/2025	4/25/2026	4/25/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35692%	**5.36167%**	**5.34280%**	**5.30748%**	**5.26330%**	**5.15669%**	**5.04702%**	
100.44641%	**101.35531%**	**102.71593%**	**104.05433%**	**105.33640%**	**107.84963%**	**110.23423%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
4/26/2024	**4/26/2024**	**4/26/2024**	**4/26/2024**	**4/26/2024**	**4/26/2024**	**4/26/2024**	
5/25/2024	**7/25/2024**	**10/25/2024**	**1/25/2025**	**4/25/2025**	**10/25/2025**	**4/25/2026**	
30	91	183	275	365	548	730	
						4/26/2024 5:55 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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