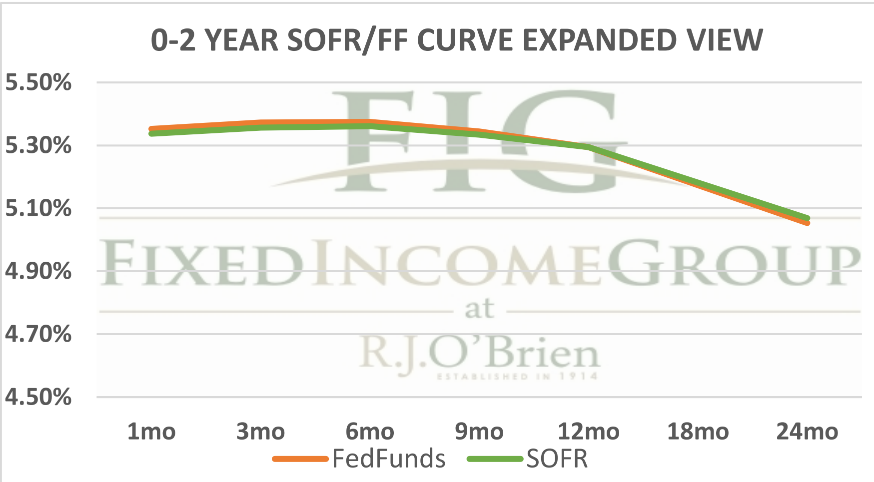
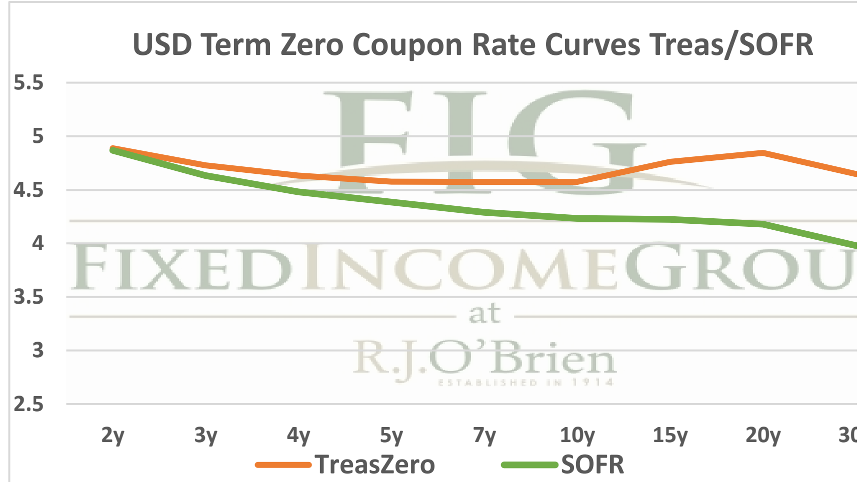
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.33753%	**5.35636%**	**5.36097%**	**5.33426%**	**5.29486%**	**5.18171%**	**5.06874%**	**4.92689%**
1.004447945	1.013539699	1.027251609	1.040747858	1.053683964	1.078877193	1.102782801	1.149859602
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024	4/2/2024
5/1/2024	7/1/2024	10/1/2024	1/1/2025	4/1/2025	10/1/2025	4/1/2026	4/1/2027
30	91	183	275	365	548	730	1095

Term FedFunds from 1-day Returns

5.35210%	**5.37232%**	**5.37456%**	**5.34451%**	**5.29461%**	**5.17392%**	**5.05323%**	
100.44601%	**101.35800%**	**102.73207%**	**104.08261%**	**105.36814%**	**107.87585%**	**110.24682%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
4/2/2024	**4/2/2024**	**4/2/2024**	**4/2/2024**	**4/2/2024**	**4/2/2024**	**4/2/2024**	
5/1/2024	**7/1/2024**	**10/1/2024**	**1/1/2025**	**4/1/2025**	**10/1/2025**	**4/1/2026**	
30	91	183	275	365	548	730	

5/2/2024 6:15 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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