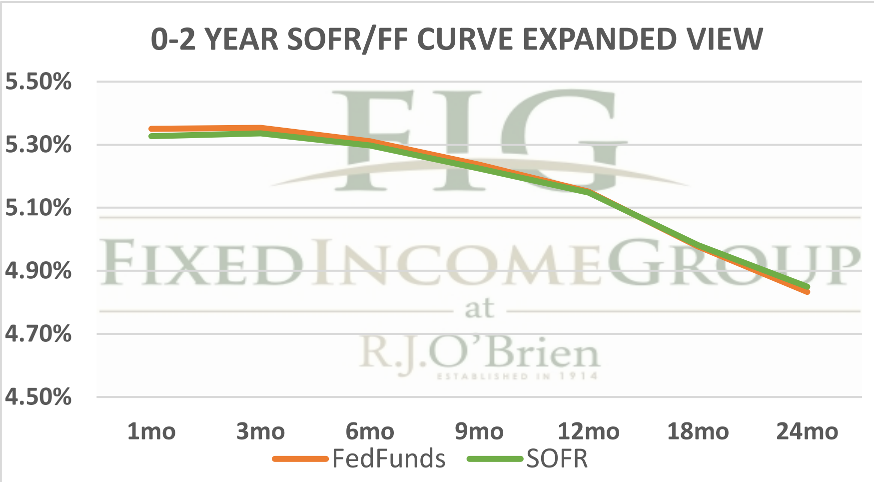
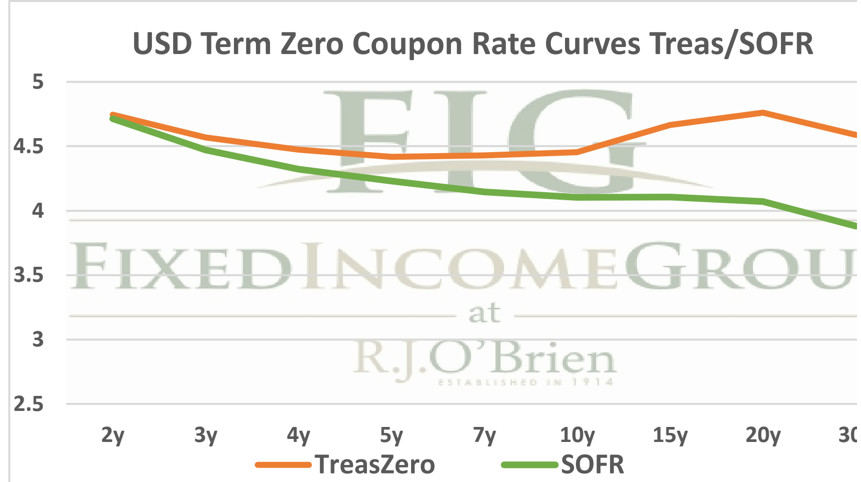
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32745%	**5.33589%**	**5.29760%**	**5.22427%**	**5.14862%**	**4.98193%**	**4.84963%**	**4.70567%**
1.004587523	1.013636169	1.027076606	1.04005275	1.052201288	1.075974397	1.098339811	1.143130691
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024	5/6/2024
6/5/2024	8/5/2024	11/5/2024	2/5/2025	5/5/2025	11/5/2025	5/5/2026	5/5/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.34991%	**5.35341%**	**5.31029%**	**5.23686%**	**5.15080%**	**4.97752%**	**4.83305%**	
100.46069%	**101.36809%**	**102.71415%**	**104.01493%**	**105.22234%**	**107.59073%**	**109.80035%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/6/2024	**5/6/2024**	**5/6/2024**	**5/6/2024**	**5/6/2024**	**5/6/2024**	**5/6/2024**	
6/5/2024	**8/5/2024**	**11/5/2024**	**2/5/2025**	**5/5/2025**	**11/5/2025**	**5/5/2026**	
31	92	184	276	365	549	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