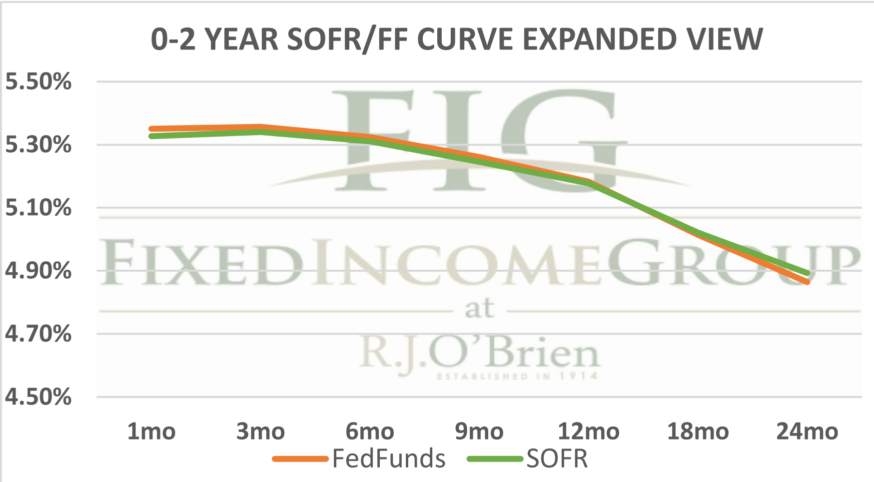
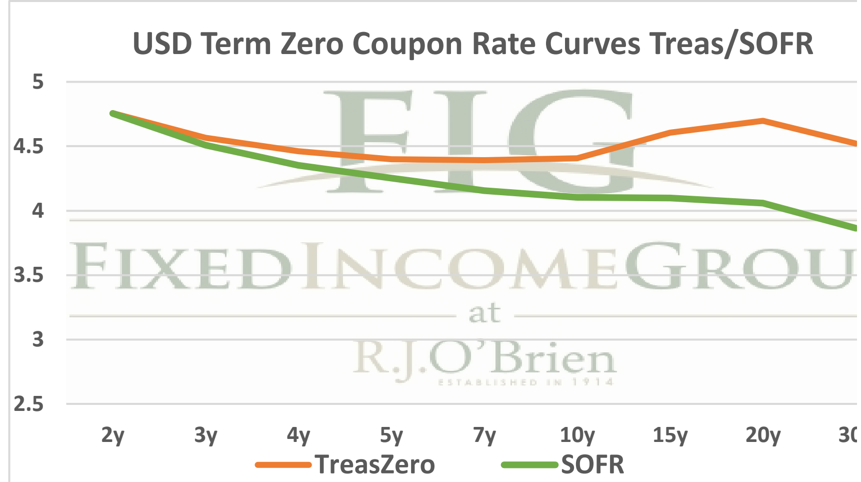
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32684%	**5.34017%**	**5.31096%**	**5.24582%**	**5.17775%**	**5.02147%**	**4.89286%**	**4.74548%**
1.004587	1.013647104	1.027144899	1.040217931	1.052496653	1.07657741	1.099216428	1.144341749
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024	5/8/2024
6/7/2024	8/7/2024	11/7/2024	2/7/2025	5/7/2025	11/7/2025	5/7/2026	5/7/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35042%	**5.35663%**	**5.32395%**	**5.26071%**	**5.18323%**	**5.01403%**	**4.86435%**	
100.46073%	**101.36892%**	**102.72113%**	**104.03321%**	**105.25522%**	**107.64639%**	**109.86382%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/8/2024	**5/8/2024**	**5/8/2024**	**5/8/2024**	**5/8/2024**	**5/8/2024**	**5/8/2024**	
6/7/2024	**8/7/2024**	**11/7/2024**	**2/7/2025**	**5/7/2025**	**11/7/2025**	**5/7/2026**	
31	92	184	276	365	549	730	
						5/8/2024 6:08 ct	

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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