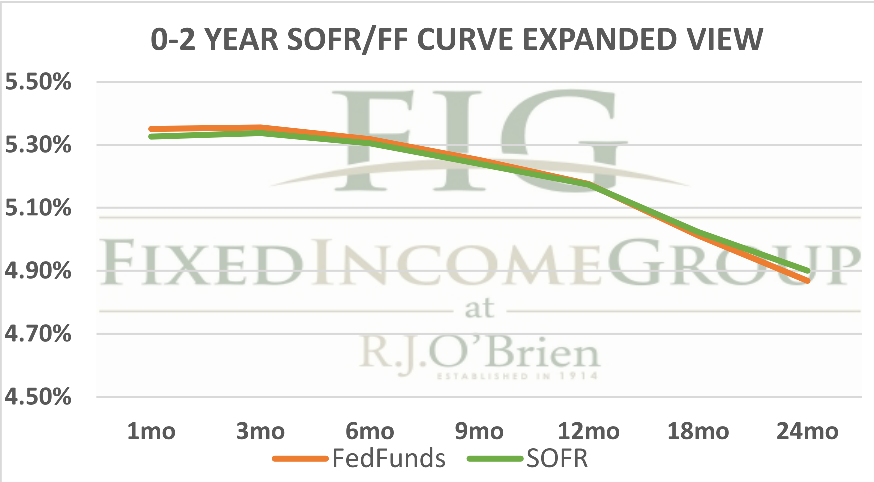
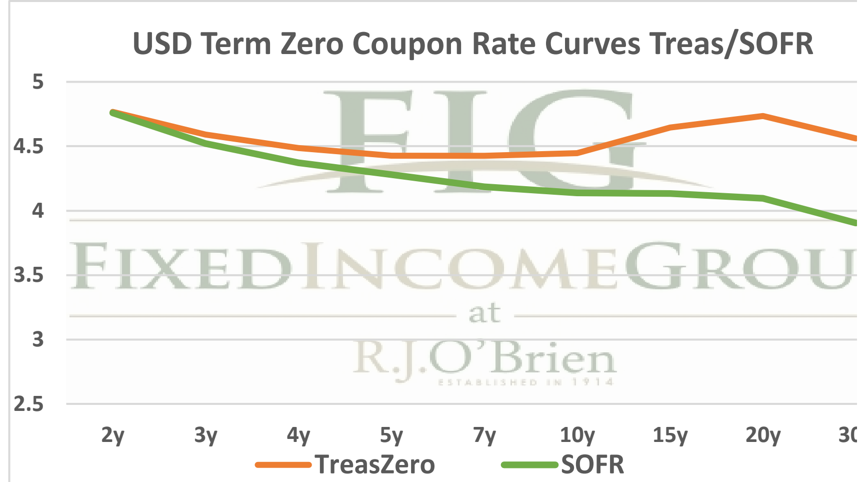
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32631%	**5.33714%**	**5.30476%**	**5.24007%**	**5.17360%**	**5.02342%**	**4.90031%**	**4.76293%**
1.004586548	1.013639361	1.027113216	1.040173833	1.05245456	1.076607154	1.099367388	1.144872605
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024	5/9/2024
6/8/2024	8/8/2024	11/8/2024	2/8/2025	5/8/2025	11/8/2025	5/8/2026	5/8/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns

5.35035%	**5.35500%**	**5.31776%**	**5.25219%**	**5.17543%**	**5.01246%**	**4.86823%**	
100.46073%	**101.36850%**	**102.71796%**	**104.02668%**	**105.24731%**	**107.64401%**	**109.87168%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/9/2024	**5/9/2024**	**5/9/2024**	**5/9/2024**	**5/9/2024**	**5/9/2024**	**5/9/2024**	
6/8/2024	**8/8/2024**	**11/8/2024**	**2/8/2025**	**5/8/2025**	**11/8/2025**	**5/8/2026**	
31	92	184	276	365	549	730	

5/9/2024 6:04 ct

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