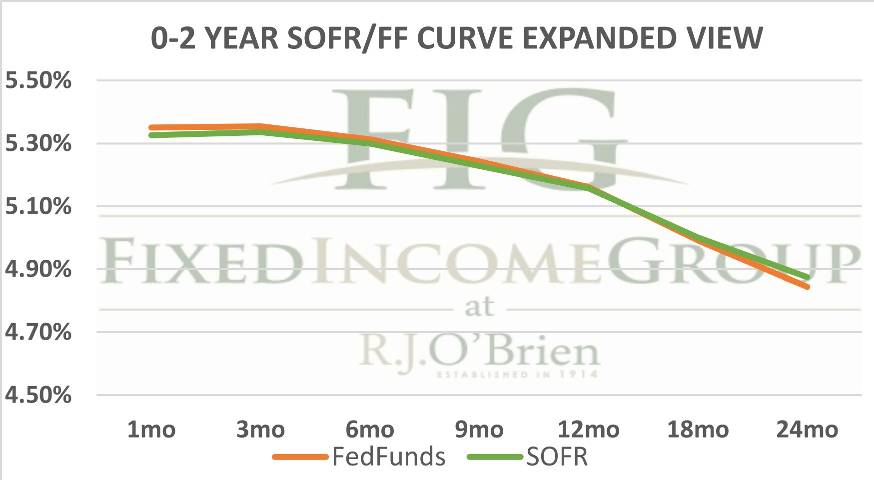
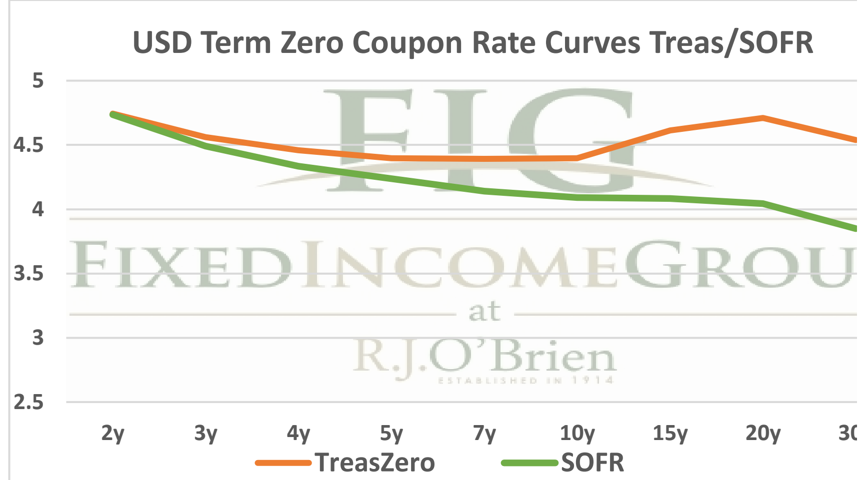
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32581%	**5.33570%**	**5.29907%**	**5.22799%**	**5.15722%**	**5.00113%**	**4.87500%**	**4.72866%**
1.004586116	1.013635682	1.027084133	1.040081233	1.052288445	1.076267259	1.098854123	1.143829972
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024	5/10/2024
6/9/2024	8/9/2024	11/9/2024	2/9/2025	5/9/2025	11/9/2025	5/9/2026	5/9/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35024%	**5.35413%**	**5.31315%**	**5.24244%**	**5.16127%**	**4.99208%**	**4.84398%**	
100.46071%	**101.36828%**	**102.71561%**	**104.01921%**	**105.23295%**	**107.61292%**	**109.82251%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/10/2024	**5/10/2024**	**5/10/2024**	**5/10/2024**	**5/10/2024**	**5/10/2024**	**5/10/2024**	
6/9/2024	**8/9/2024**	**11/9/2024**	**2/9/2025**	**5/9/2025**	**11/9/2025**	**5/9/2026**	
31	92	184	276	365	549	730	
						5/10/2024 6:04 ct	

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