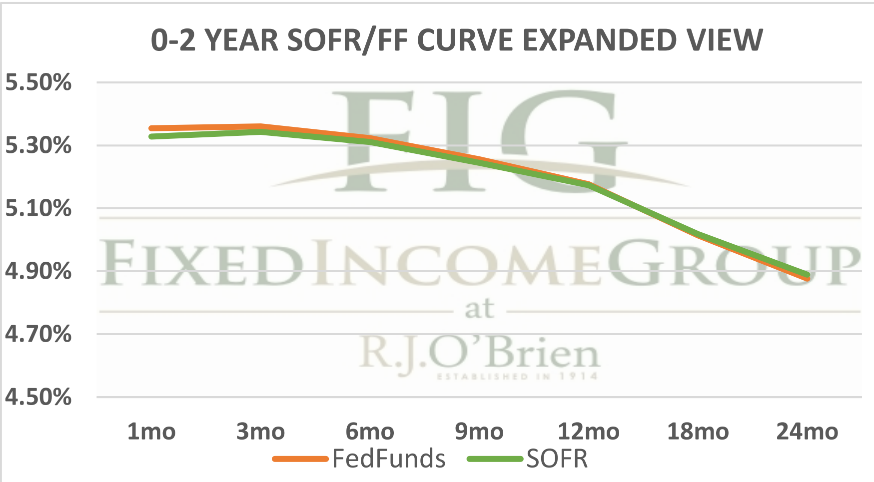
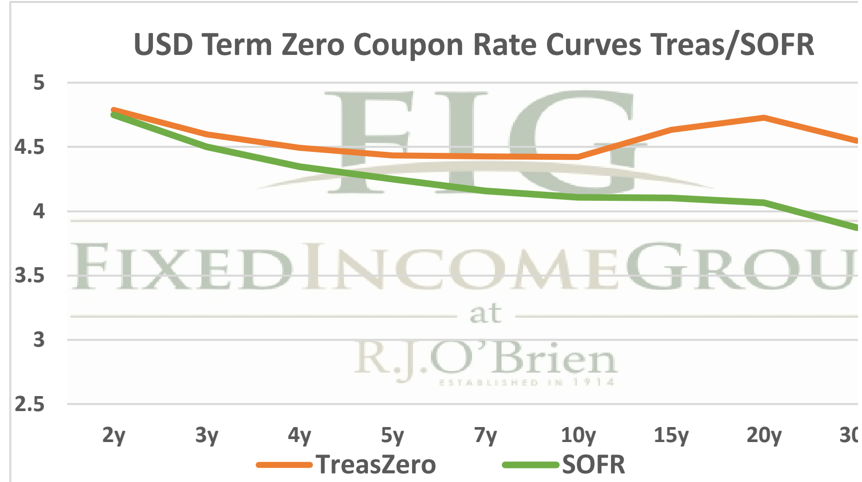
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32787%	**5.34299%**	**5.31068%**	**5.24442%**	**5.17399%**	**5.01801%**	**4.88912%**	**4.73783%**
1.004587884	1.0136543	1.027143481	1.040207219	1.052458495	1.076524656	1.099140429	1.144108915
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024	5/14/2024
6/13/2024	8/13/2024	11/13/2024	2/13/2025	5/13/2025	11/13/2025	5/13/2026	5/13/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35424%	**5.36033%**	**5.32333%**	**5.25553%**	**5.17672%**	**5.01404%**	**4.87665%**	
100.46106%	**101.36986%**	**102.72081%**	**104.02924%**	**105.24862%**	**107.64641%**	**109.88876%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/14/2024	**5/14/2024**	**5/14/2024**	**5/14/2024**	**5/14/2024**	**5/14/2024**	**5/14/2024**	
6/13/2024	**8/13/2024**	**11/13/2024**	**2/13/2025**	**5/13/2025**	**11/13/2025**	**5/13/2026**	
31	92	184	276	365	549	730	
						5/14/2024 6:16 ct	

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