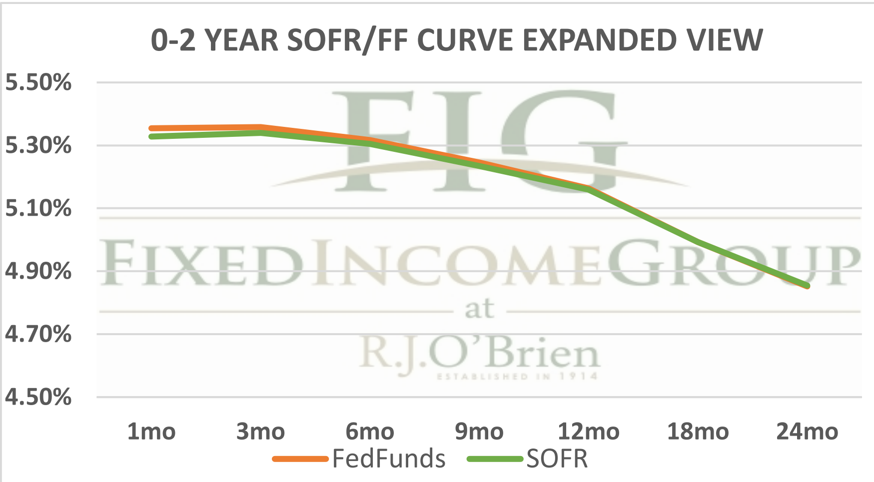
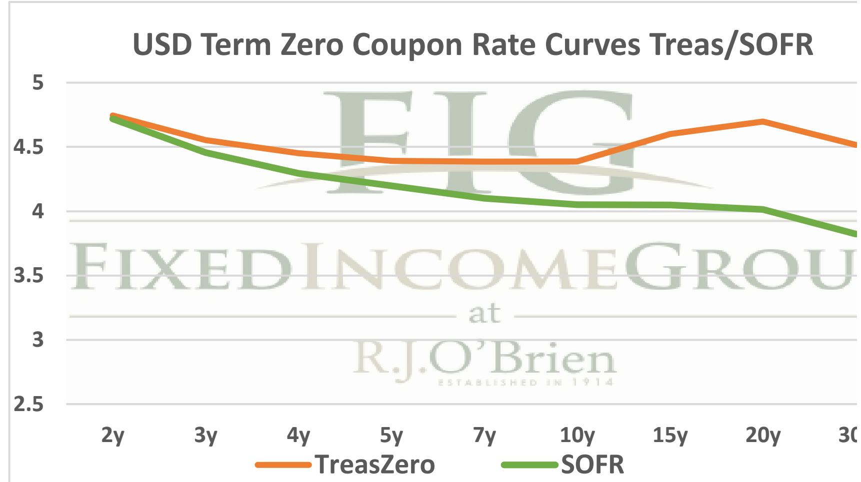
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.32763%	**5.33969%**	**5.30503%**	**5.23504%**	**5.15979%**	**4.99268%**	**4.85458%**	**4.68805%**
1.004587683	1.013645878	1.027114613	1.040135311	1.052314548	1.076138366	1.098440036	1.142594822
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024	5/15/2024
6/14/2024	8/14/2024	11/14/2024	2/14/2025	5/14/2025	11/14/2025	5/14/2026	5/14/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35455%	**5.35816%**	**5.31687%**	**5.24526%**	**5.16351%**	**4.99296%**	**4.85185%**	
100.46109%	**101.36931%**	**102.71751%**	**104.02136%**	**105.23523%**	**107.61426%**	**109.83848%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/15/2024	**5/15/2024**	**5/15/2024**	**5/15/2024**	**5/15/2024**	**5/15/2024**	**5/15/2024**	
6/14/2024	**8/14/2024**	**11/14/2024**	**2/14/2025**	**5/14/2025**	**11/14/2025**	**5/14/2026**	
31	92	184	276	365	549	730	
						5/15/2024 6:07 ct	

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