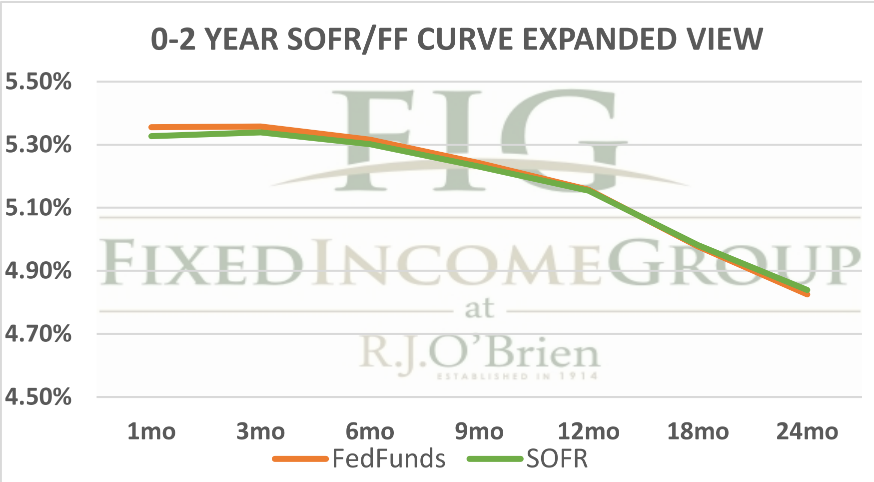
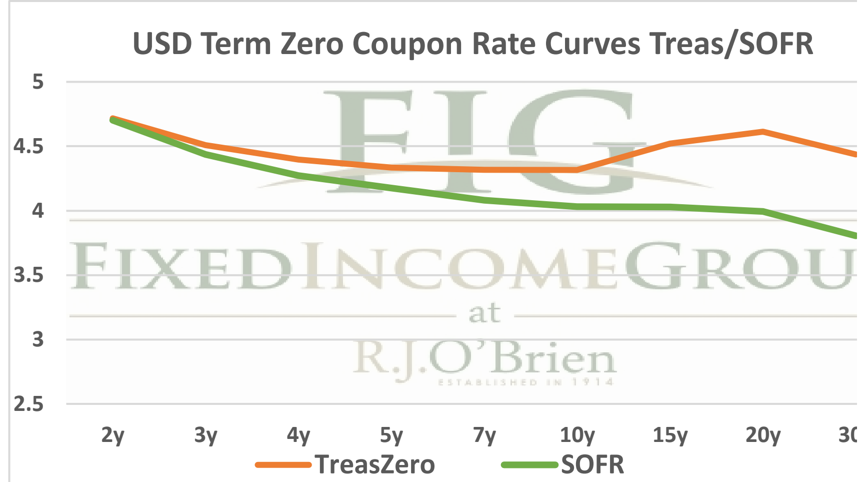
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.32748%	**5.33898%**	**5.30172%**	**5.23077%**	**5.15425%**	**4.98205%**	**4.83921%**	**4.66830%**
1.004587553	1.013644064	1.027097699	1.040102542	1.052258406	1.075976332	1.098128391	1.141994101
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/17/2024	5/17/2024	5/17/2024	5/17/2024	5/17/2024	5/17/2024	5/17/2024	5/17/2024
6/16/2024	8/16/2024	11/16/2024	2/16/2025	5/16/2025	11/16/2025	5/16/2026	5/16/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns

5.35525%	**5.35764%**	**5.31568%**	**5.24214%**	**5.15769%**	**4.97706%**	**4.82523%**	
100.46115%	**101.36918%**	**102.71690%**	**104.01898%**	**105.22932%**	**107.59001%**	**109.78449%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/17/2024	**5/17/2024**	**5/17/2024**	**5/17/2024**	**5/17/2024**	**5/17/2024**	**5/17/2024**	
6/16/2024	**8/16/2024**	**11/16/2024**	**2/16/2025**	**5/16/2025**	**11/16/2025**	**5/16/2026**	
31	92	184	276	365	549	730	

5/17/2024 6:11 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