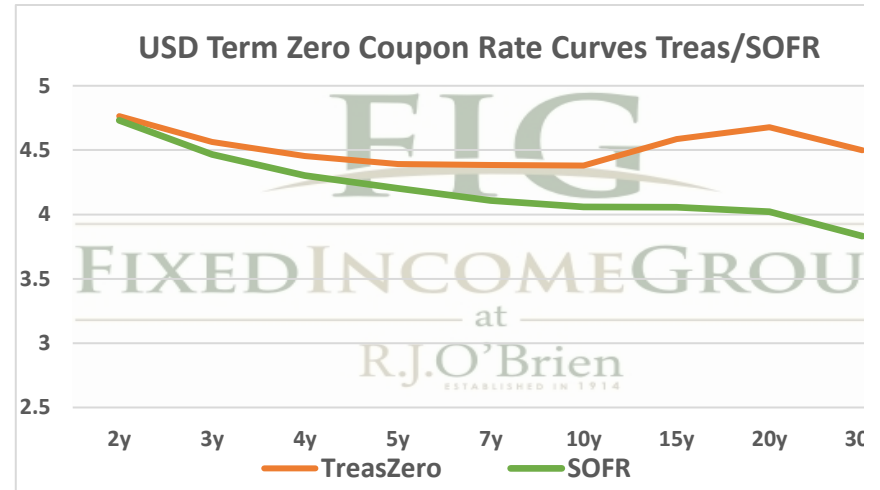
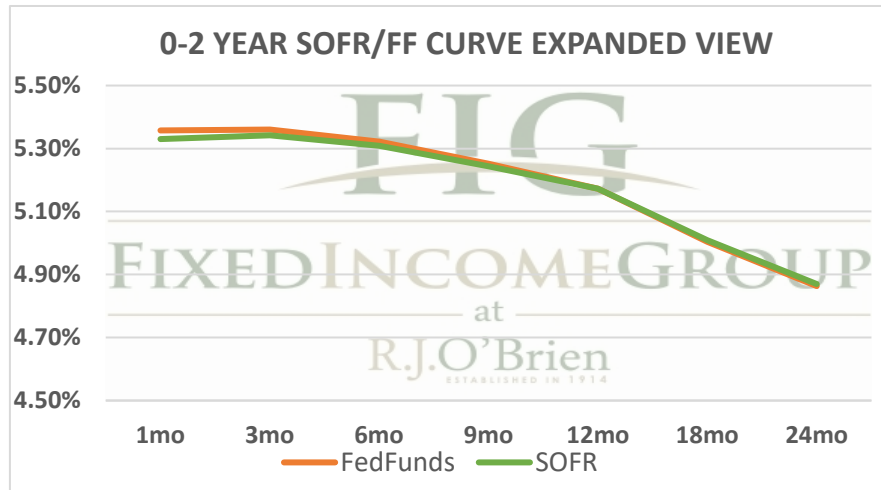


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



** 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							
5.32991%	5.34199%	5.30862%	5.24404%	5.17220%	5.00877%	4.86981%	4.69930%
1.004589642	1.013651746	1.027132955	1.040204275	1.052440343	1.076383754	1.098748976	1.142937095
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/21/2024	5/21/2024	5/21/2024	5/21/2024	5/21/2024	5/21/2024	5/21/2024	5/21/2024
6/20/2024	8/20/2024	11/20/2024	2/20/2025	5/20/2025	11/20/2025	5/20/2026	5/20/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35705%	5.36023%	5.32176%	5.25192%	5.17275%	5.00426%	4.86334%	
100.46130%	101.36984%	102.72001%	104.02647%	105.24459%	107.63149%	109.86177%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
5/21/2024	5/21/2024	5/21/2024	5/21/2024	5/21/2024	5/21/2024	5/21/2024	
6/20/2024	8/20/2024	11/20/2024	2/20/2025	5/20/2025	11/20/2025	5/20/2026	
31	92	184	276	365	549	730	

5/21/2024 6:41 ct

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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG

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



The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.
See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG