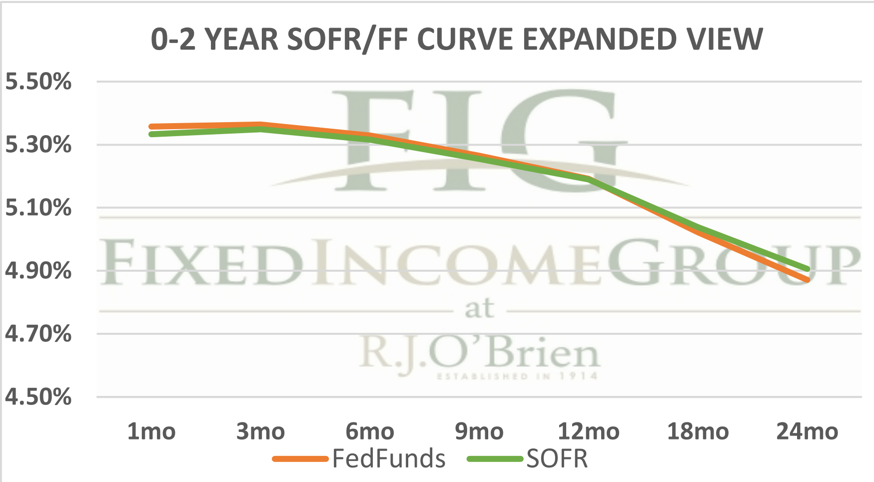
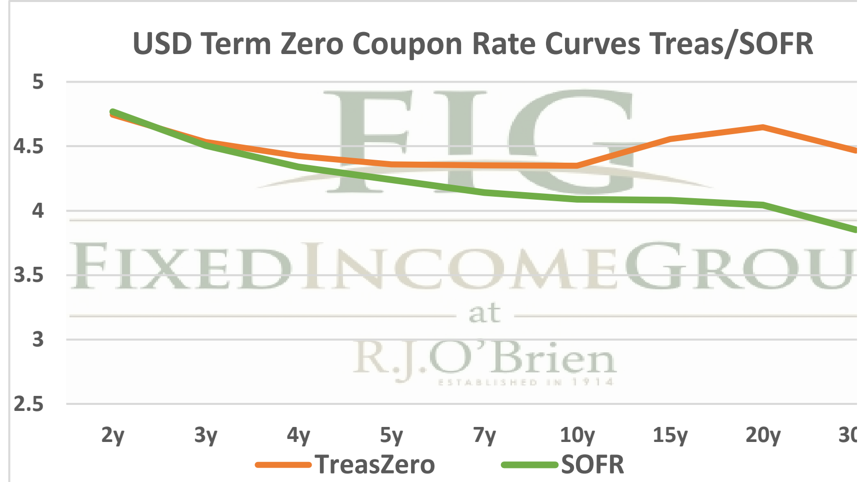
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33342%	**5.34890%**	**5.31538%**	**5.25454%**	**5.18997%**	**5.03838%**	**4.90599%**	**4.73892%**
1.004592665	1.013669422	1.027167482	1.040284821	1.052620564	1.076835345	1.09948259	1.14414229
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/22/2024	5/22/2024	5/22/2024	5/22/2024	5/22/2024	5/22/2024	5/22/2024	5/22/2024
6/21/2024	8/21/2024	11/21/2024	2/21/2025	5/21/2025	11/21/2025	5/21/2026	5/21/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns							
5.35765%	**5.36388%**	**5.32928%**	**5.26468%**	**5.19144%**	**5.02220%**	**4.87125%**	
100.46135%	**101.37077%**	**102.72385%**	**104.03626%**	**105.26355%**	**107.65886%**	**109.87782%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/22/2024	**5/22/2024**	**5/22/2024**	**5/22/2024**	**5/22/2024**	**5/22/2024**	**5/22/2024**	
6/21/2024	**8/21/2024**	**11/21/2024**	**2/21/2025**	**5/21/2025**	**11/21/2025**	**5/21/2026**	
31	92	184	276	365	549	730	
						5/22/2024 7:06 ct	

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

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