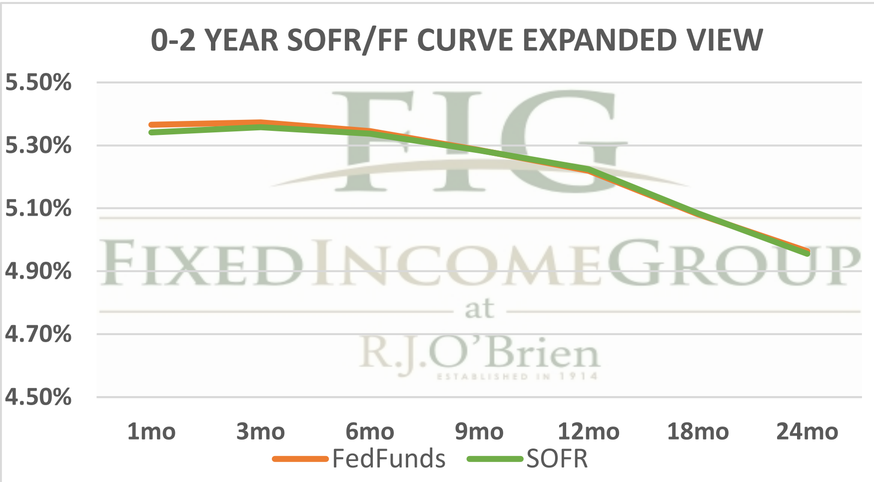
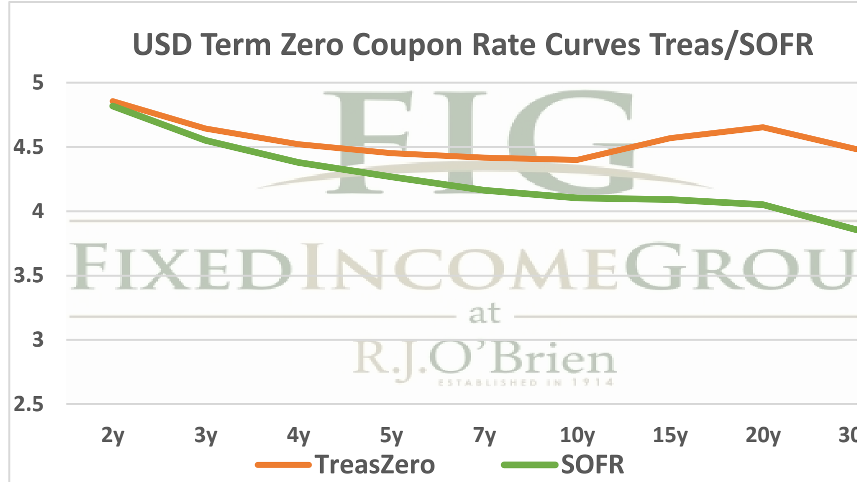
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

5.34074%	**5.35780%**	**5.33709%**	**5.28450%**	**5.22438%**	**5.08399%**	**4.95555%**	**4.78681%**
1.004598973	1.013692166	1.027278437	1.040514477	1.052969412	1.077530909	1.100487464	1.145598811
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024	5/28/2024
6/27/2024	8/27/2024	11/27/2024	2/27/2025	5/27/2025	11/27/2025	5/27/2026	5/27/2027
31	92	184	276	365	549	730	1095

Term FedFunds from 1-day Returns

5.36562%	**5.37303%**	**5.34560%**	**5.28548%**	**5.21933%**	**5.08150%**	**4.96373%**	
100.46204%	**101.37311%**	**102.73220%**	**104.05220%**	**105.29182%**	**107.74929%**	**110.06535%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/28/2024	**5/28/2024**	**5/28/2024**	**5/28/2024**	**5/28/2024**	**5/28/2024**	**5/28/2024**	
6/27/2024	**8/27/2024**	**11/27/2024**	**2/27/2025**	**5/27/2025**	**11/27/2025**	**5/27/2026**	
31	92	184	276	365	549	730	

5/28/2024 7:09 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