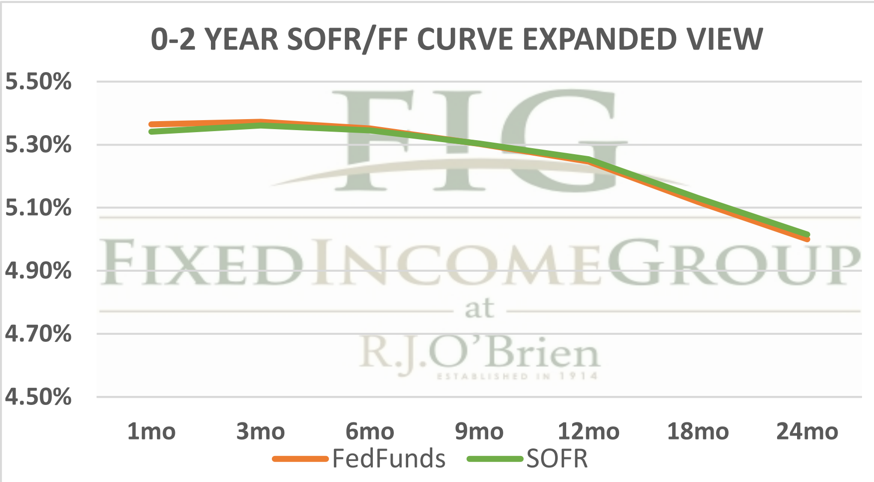
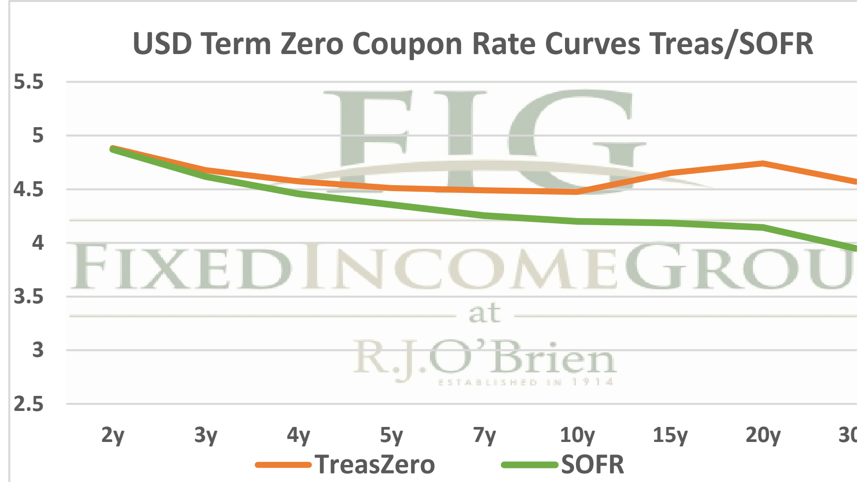
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34096%	**5.36088%**	**5.34502%**	**5.30325%**	**5.25360%**	**5.13121%**	**5.01516%**	**4.86629%**
1.004599164	1.013700031	1.027318979	1.04051095	1.053265624	1.078250954	1.101696289	1.148016245
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024	5/29/2024
6/28/2024	8/28/2024	11/28/2024	2/27/2025	5/28/2025	11/28/2025	5/28/2026	5/28/2027
31	92	184	275	365	549	730	1095

Term FedFunds from 1-day Returns							
5.36487%	**5.37250%**	**5.35180%**	**5.30279%**	**5.24658%**	**5.11856%**	**5.00002%**	
100.46197%	**101.37297%**	**102.73537%**	**104.05074%**	**105.31945%**	**107.80580%**	**110.13894%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/29/2024	**5/29/2024**	**5/29/2024**	**5/29/2024**	**5/29/2024**	**5/29/2024**	**5/29/2024**	
6/28/2024	**8/28/2024**	**11/28/2024**	**2/27/2025**	**5/28/2025**	**11/28/2025**	**5/28/2026**	
31	92	184	275	365	549	730	
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For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439