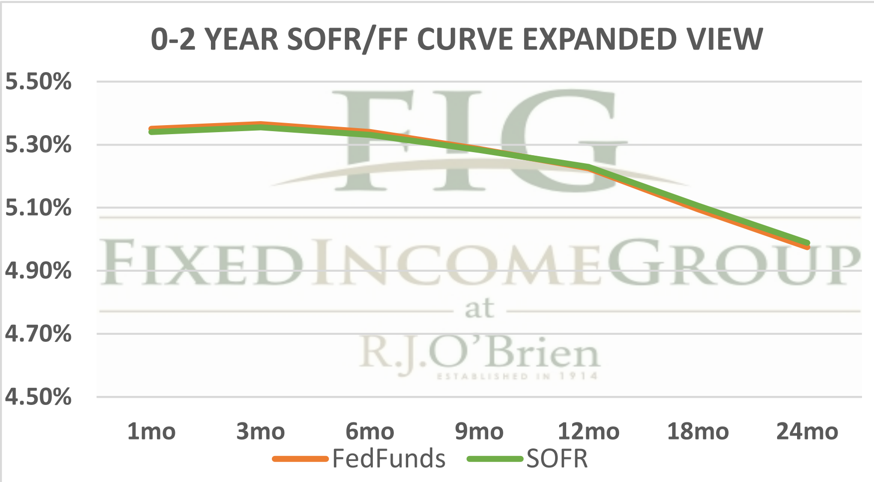
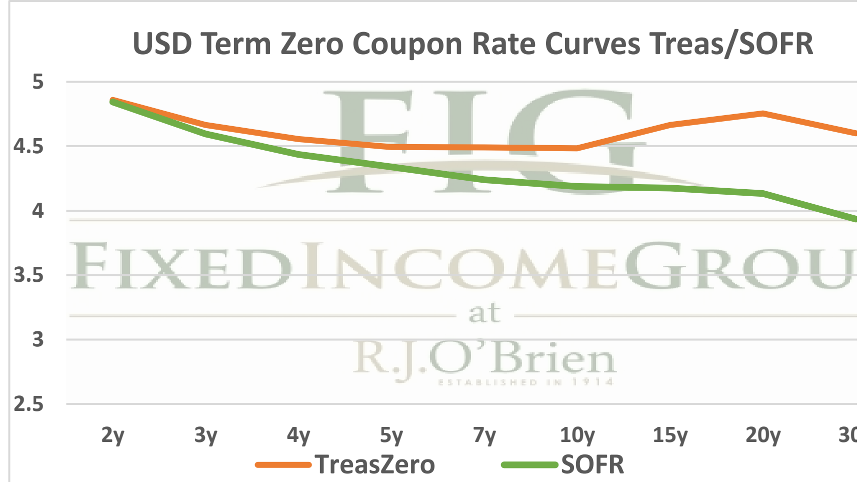
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.34053%	**5.35505%**	**5.33090%**	**5.28358%**	**5.22994%**	**5.10604%**	**4.98873%**	**4.84122%**
1.004450445	1.013685132	1.027098766	1.040067143	1.053025741	1.077725227	1.101160404	1.147253818
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024	6/1/2024
6/30/2024	8/31/2024	11/30/2024	2/28/2025	5/31/2025	11/30/2025	5/31/2026	5/31/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.35030%	**5.36515%**	**5.33990%**	**5.28597%**	**5.22505%**	**5.09528%**	**4.97506%**	
100.44586%	**101.37109%**	**102.71445%**	**104.00853%**	**105.29762%**	**107.75615%**	**110.08831%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/1/2024	**6/1/2024**	**6/1/2024**	**6/1/2024**	**6/1/2024**	**6/1/2024**	**6/1/2024**	
6/30/2024	**8/31/2024**	**11/30/2024**	**2/28/2025**	**5/31/2025**	**11/30/2025**	**5/31/2026**	
30	92	183	273	365	548	730	
						5/31/2024 6:39 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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