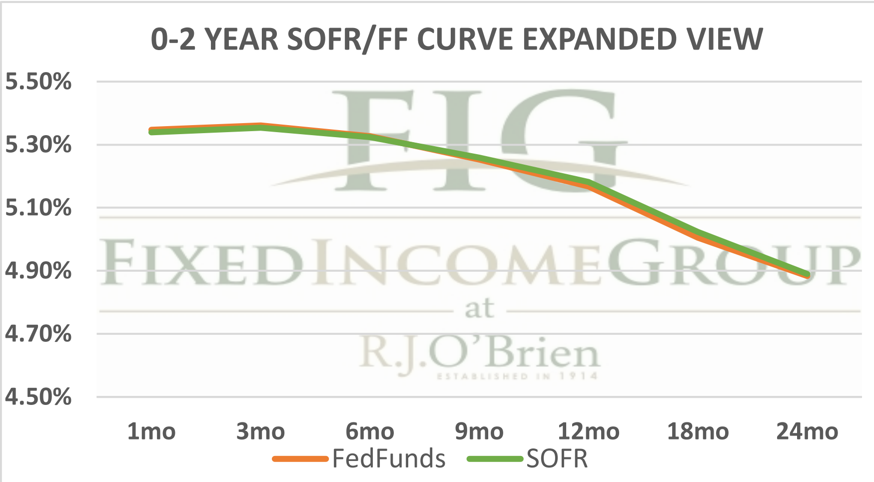
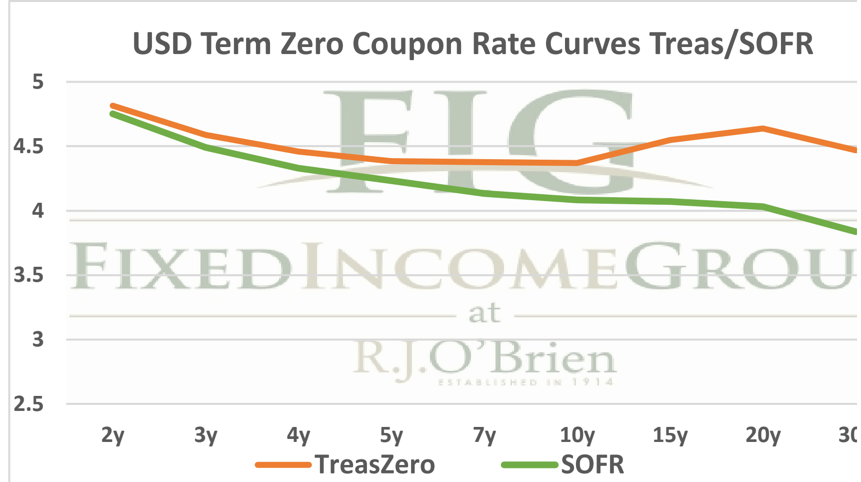
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.33912%	**5.35372%**	**5.32399%**	**5.25850%**	**5.18171%**	**5.02307%**	**4.88994%**	**4.72597%**
1.00444927	1.013681726	1.027063604	1.03987699	1.052536748	1.076462293	1.099157133	1.143748363
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/10/2024	6/10/2024	6/10/2024	6/10/2024	6/10/2024	6/10/2024	6/10/2024	6/10/2024
7/9/2024	9/9/2024	12/9/2024	3/9/2025	6/9/2025	12/9/2025	6/9/2026	6/9/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.34722%	**5.36105%**	**5.32691%**	**5.25274%**	**5.16797%**	**5.00447%**	**4.88359%**	
100.44560%	**101.37005%**	**102.70785%**	**103.98333%**	**105.23975%**	**107.61791%**	**109.90283%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/10/2024	**6/10/2024**	**6/10/2024**	**6/10/2024**	**6/10/2024**	**6/10/2024**	**6/10/2024**	
7/9/2024	**9/9/2024**	**12/9/2024**	**3/9/2025**	**6/9/2025**	**12/9/2025**	**6/9/2026**	
30	92	183	273	365	548	730	
						6/10/2024 7:45 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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