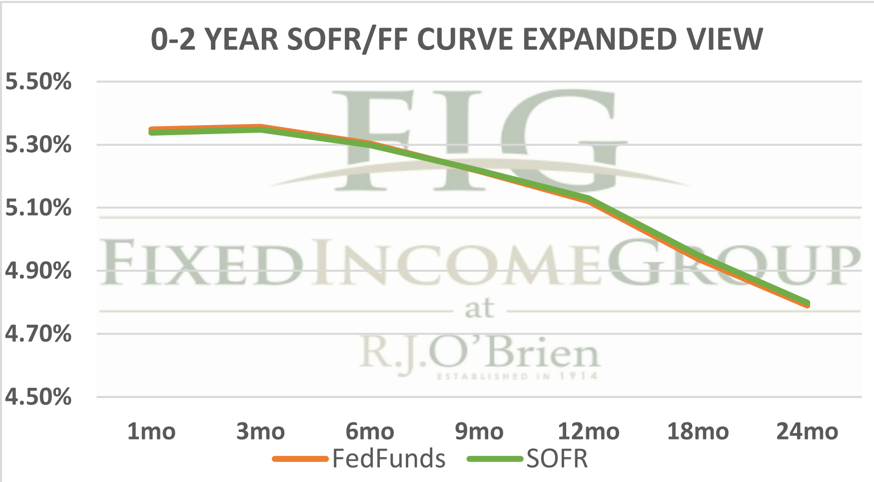
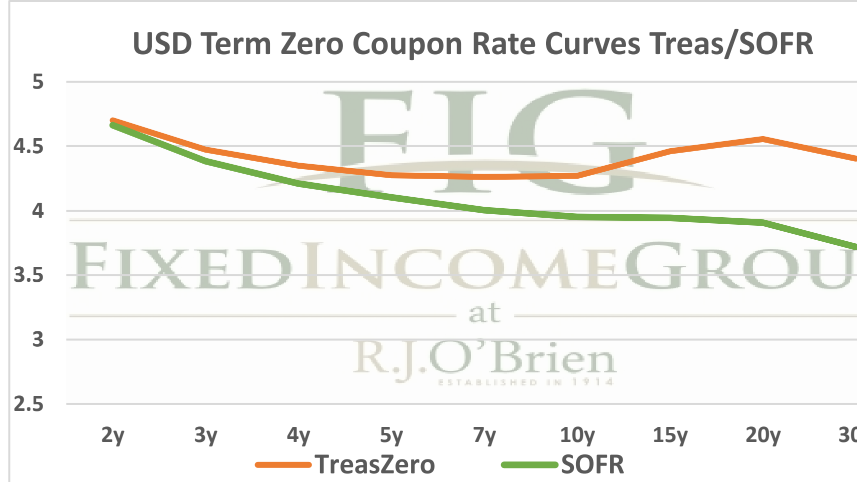
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
5.33797%	**5.34760%**	**5.29805%**	**5.21811%**	**5.12982%**	**4.95006%**	**4.79890%**	**4.60814%**
1.004448306	1.013666087	1.026931746	1.039570657	1.052010704	1.07535097	1.097311019	1.14016411
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/4/2024	6/4/2024	6/4/2024	6/4/2024	6/4/2024	6/4/2024	6/4/2024	6/4/2024
7/3/2024	9/3/2024	12/3/2024	3/3/2025	6/3/2025	12/3/2025	6/3/2026	6/3/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.34820%	**5.35656%**	**5.30334%**	**5.21620%**	**5.12058%**	**4.93825%**	**4.79005%**	
100.44568%	**101.36890%**	**102.69587%**	**103.95562%**	**105.19170%**	**107.51711%**	**109.71317%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/5/2024	**6/5/2024**	**6/5/2024**	**6/5/2024**	**6/5/2024**	**6/5/2024**	**6/5/2024**	
7/4/2024	**9/4/2024**	**12/4/2024**	**3/4/2025**	**6/4/2025**	**12/4/2025**	**6/4/2026**	
30	92	183	273	365	548	730	
						6/5/2024 7:00 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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