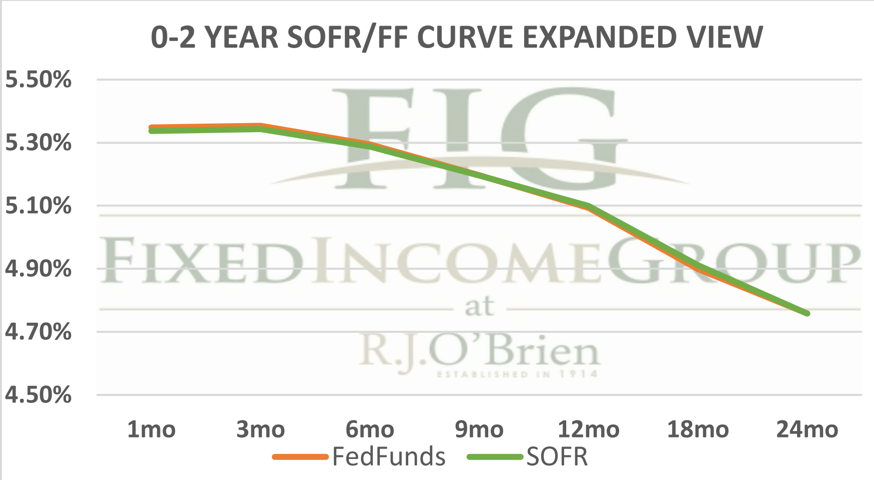
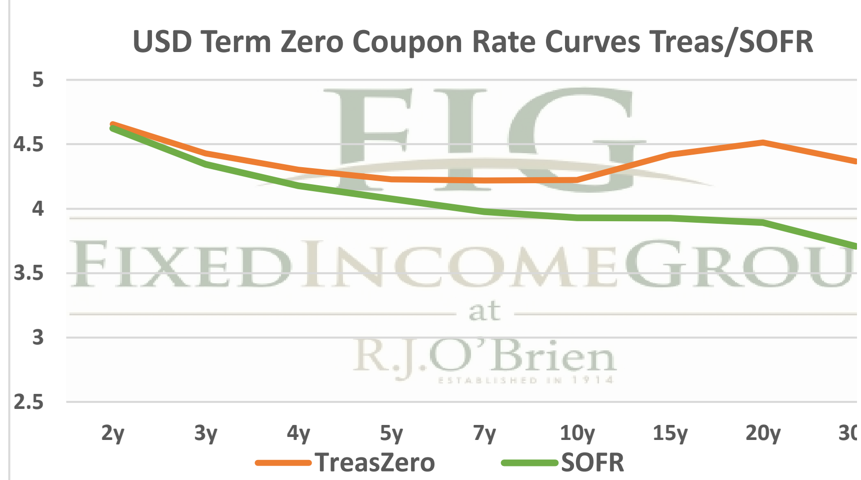
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
5.33668%	**5.34307%**	**5.28753%**	**5.19545%**	**5.09924%**	**4.91143%**	**4.75810%**	**4.56744%**
1.004447232	1.013654503	1.026878273	1.039398792	1.051700658	1.074762806	1.096483786	1.138926412
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024	6/6/2024
7/5/2024	9/5/2024	12/5/2024	3/5/2025	6/5/2025	12/5/2025	6/5/2026	6/5/2027
30	92	183	273	365	548	730	1095

Term FedFunds from 1-day Returns							
5.34831%	**5.35350%**	**5.29436%**	**5.19705%**	**5.09293%**	**4.89922%**	**4.75846%**	
100.44569%	**101.36812%**	**102.69130%**	**103.94110%**	**105.16367%**	**107.45770%**	**109.64910%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/6/2024	**6/6/2024**	**6/6/2024**	**6/6/2024**	**6/6/2024**	**6/6/2024**	**6/6/2024**	
7/5/2024	**9/5/2024**	**12/5/2024**	**3/5/2025**	**6/5/2025**	**12/5/2025**	**6/5/2026**	
30	92	183	273	365	548	730	
						6/6/2024 6:47 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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