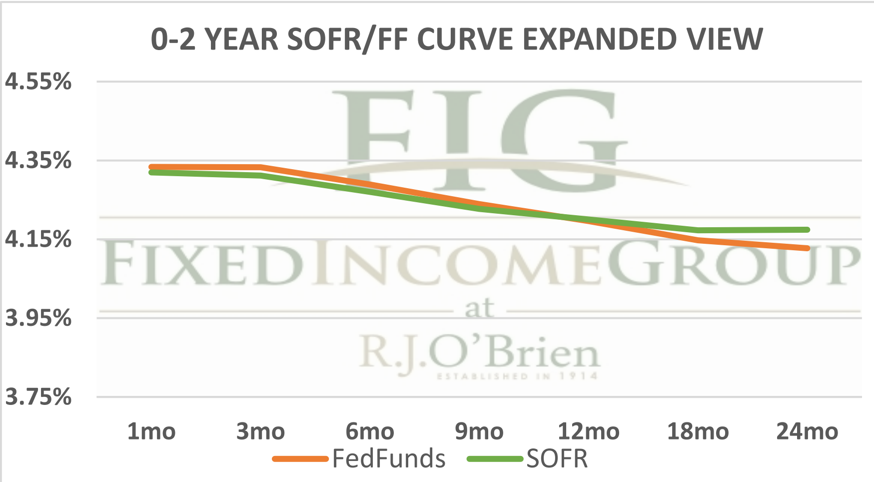
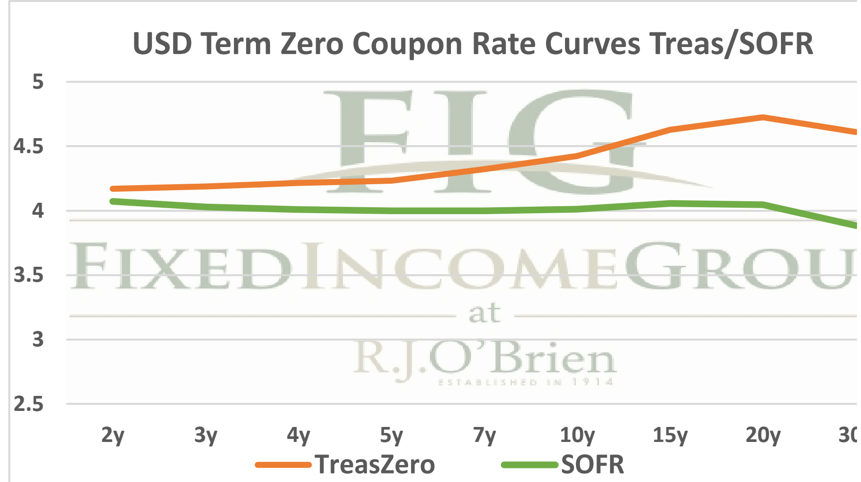
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
4.31968%	**4.31137%**	**4.26997%**	**4.22697%**	**4.20023%**	**4.17279%**	**4.17399%**	**4.22298%**
1.00335975	1.010658662	1.021468475	1.032054489	1.042585645	1.063287387	1.084639337	1.128448968
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/7/2025	2/7/2025	2/7/2025	2/7/2025	2/7/2025	2/7/2025	2/7/2025	2/7/2025
3/6/2025	5/6/2025	8/6/2025	11/6/2025	2/6/2026	8/6/2026	2/6/2027	2/6/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.33361%	**4.33312%**	**4.28889%**	**4.23904%**	**4.19602%**	**4.14757%**	**4.12718%**	
100.33706%	**101.07124%**	**102.15636%**	**103.21460%**	**104.25430%**	**106.29048%**	**108.36901%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/7/2025	**2/7/2025**	**2/7/2025**	**2/7/2025**	**2/7/2025**	**2/7/2025**	**2/7/2025**	
3/6/2025	**5/6/2025**	**8/6/2025**	**11/6/2025**	**2/6/2026**	**8/6/2026**	**2/6/2027**	
28	89	181	273	365	546	730	
						2/7/2025 7:01 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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