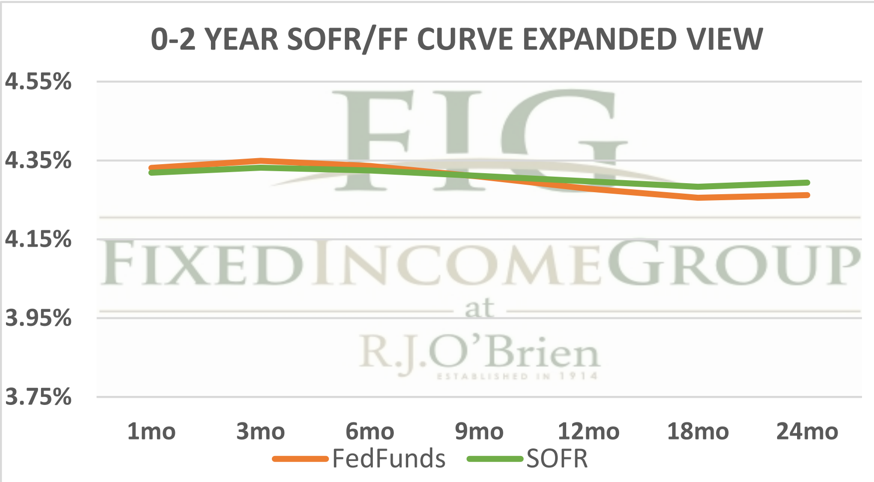
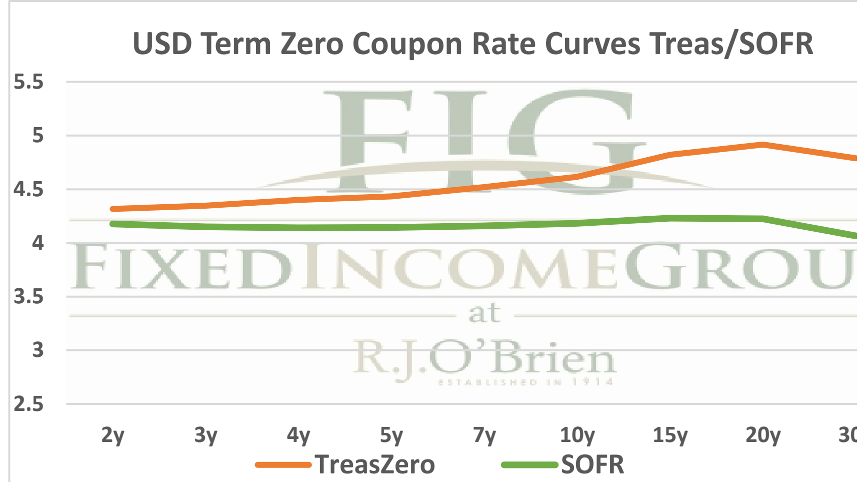
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
4.31870%	**4.33168%**	**4.32426%**	**4.31080%**	**4.29660%**	**4.28324%**	**4.29360%**	**4.36206%**
1.003358988	1.010708887	1.021741395	1.032690264	1.0435628	1.064962545	1.087064717	1.132679334
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/13/2025	2/13/2025	2/13/2025	2/13/2025	2/13/2025	2/13/2025	2/13/2025	2/13/2025
3/12/2025	5/12/2025	8/12/2025	11/12/2025	2/12/2026	8/12/2026	2/12/2027	2/12/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.33139%	**4.34904%**	**4.33576%**	**4.30911%**	**4.27848%**	**4.25532%**	**4.26189%**	
100.33689%	**101.07518%**	**102.17992%**	**103.26775%**	**104.33790%**	**106.45389%**	**108.64216%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/13/2025	**2/13/2025**	**2/13/2025**	**2/13/2025**	**2/13/2025**	**2/13/2025**	**2/13/2025**	
3/12/2025	**5/12/2025**	**8/12/2025**	**11/12/2025**	**2/12/2026**	**8/12/2026**	**2/12/2027**	
28	89	181	273	365	546	730	

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