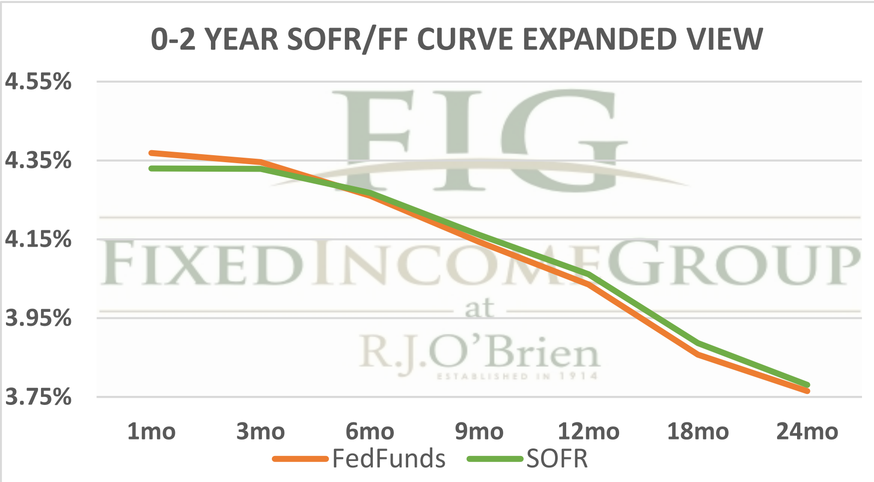
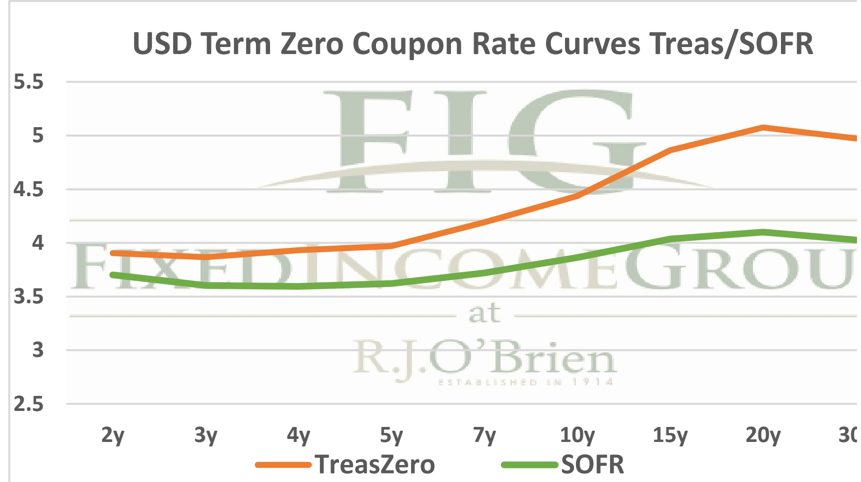
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.32963%	**4.32836%**	**4.26780%**	**4.16129%**	**4.06145%**	**3.88674%**	**3.78064%**	**3.75012%**
1.003728289	1.011061372	1.021813198	1.031672046	1.041178577	1.059272765	1.076663017	1.114170282
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
5/30/2025	5/30/2025	5/30/2025	5/30/2025	5/30/2025	5/30/2025	5/30/2025	5/30/2025
6/29/2025	8/29/2025	11/29/2025	2/27/2026	5/29/2026	11/29/2026	5/29/2027	5/29/2028
31	92	184	274	365	549	730	1096

Term FedFunds from 1-day Returns

4.36890%	**4.34541%**	**4.26053%**	**4.14357%**	**4.03518%**	**3.85703%**	**3.76487%**	
100.37621%	**101.11049%**	**102.17760%**	**103.15371%**	**104.09122%**	**105.88196%**	**107.63431%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
5/30/2025	**5/30/2025**	**5/30/2025**	**5/30/2025**	**5/30/2025**	**5/30/2025**	**5/30/2025**	
6/29/2025	**8/29/2025**	**11/29/2025**	**2/27/2026**	**5/29/2026**	**11/29/2026**	**5/29/2027**	
31	92	184	274	365	549	730	

5/30/2025 7:10 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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