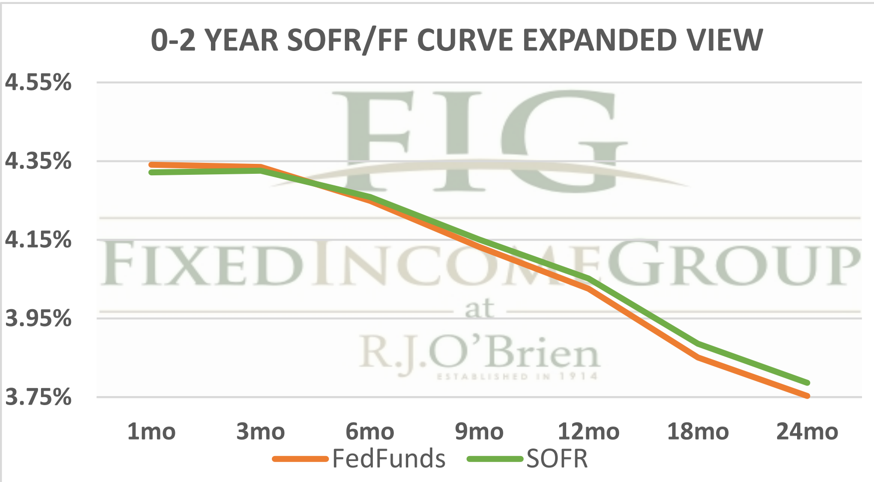
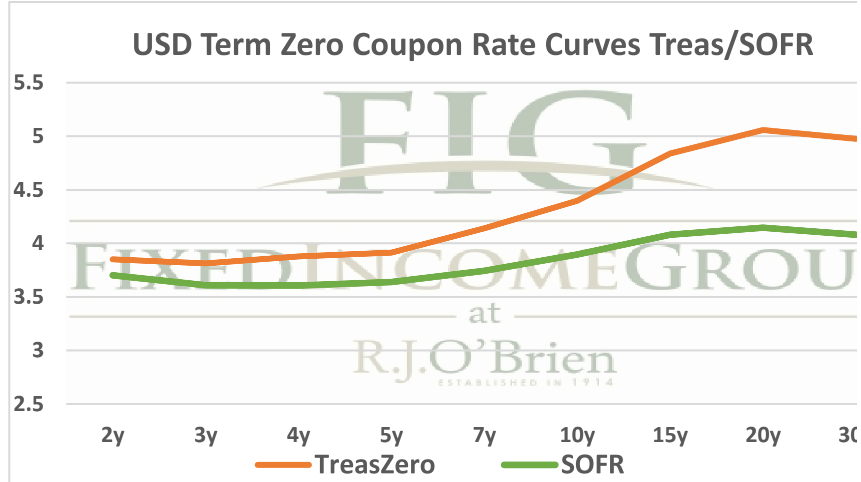
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.32178%	**4.32564%**	**4.25894%**	**4.15033%**	**4.05141%**	**3.88550%**	**3.78637%**	**3.76410%**
1.003601484	1.011054406	1.02164959	1.031473339	1.041076777	1.059145944	1.076779112	1.11459585
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/2/2025	6/2/2025	6/2/2025	6/2/2025	6/2/2025	6/2/2025	6/2/2025	6/2/2025
7/1/2025	9/1/2025	12/1/2025	3/1/2026	6/1/2026	12/1/2026	6/1/2027	6/1/2028
30	92	183	273	365	548	730	1096

Term FedFunds from 1-day Returns							
4.34080%	**4.33493%**	**4.24901%**	**4.13195%**	**4.02594%**	**3.85065%**	**3.75299%**	
100.36173%	**101.10782%**	**102.15992%**	**103.13340%**	**104.08186%**	**105.86154%**	**107.61022%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/2/2025	**6/2/2025**	**6/2/2025**	**6/2/2025**	**6/2/2025**	**6/2/2025**	**6/2/2025**	
7/1/2025	**9/1/2025**	**12/1/2025**	**3/1/2026**	**6/1/2026**	**12/1/2026**	**6/1/2027**	
30	92	183	273	365	548	730	
						6/2/2025 7:52 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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