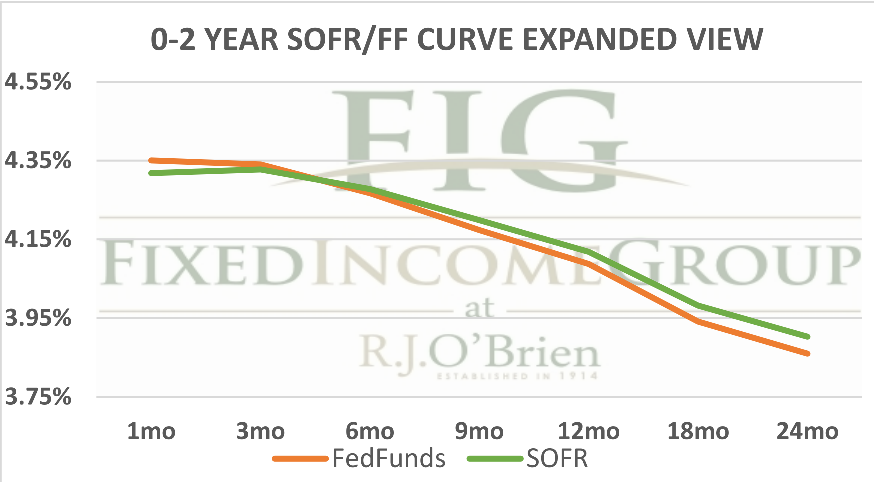
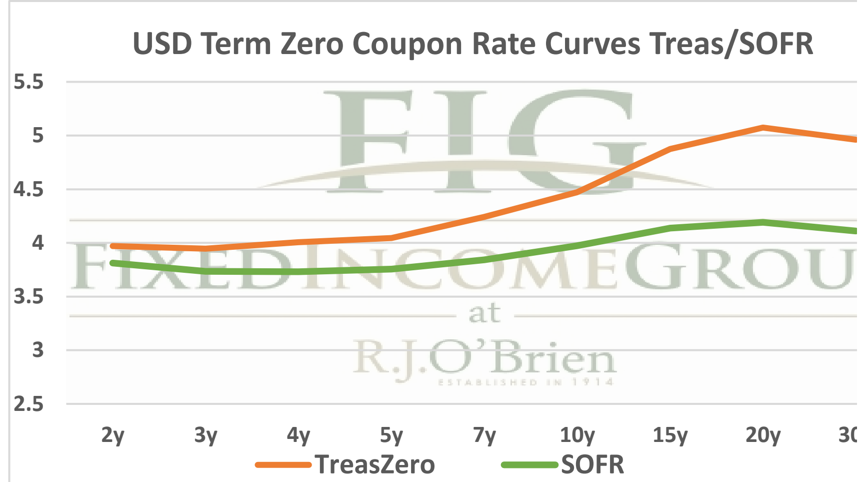
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.31825%	**4.32730%**	**4.27778%**	**4.19850%**	**4.11826%**	**3.98141%**	**3.90263%**	**3.90156%**
1.003598544	1.011058663	1.021745373	1.03183864	1.041754594	1.060605978	1.079136655	1.118780976
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
6/11/2025	6/11/2025	6/11/2025	6/11/2025	6/11/2025	6/11/2025	6/11/2025	6/11/2025
7/10/2025	9/10/2025	12/10/2025	3/10/2026	6/10/2026	12/10/2026	6/10/2027	6/10/2028
30	92	183	273	365	548	730	1096

Term FedFunds from 1-day Returns							
4.35028%	**4.33999%**	**4.26678%**	**4.17320%**	**4.08735%**	**3.94094%**	**3.85955%**	
100.36252%	**101.10911%**	**102.16895%**	**103.16468%**	**104.14412%**	**105.99898%**	**107.82632%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
6/11/2025	**6/11/2025**	**6/11/2025**	**6/11/2025**	**6/11/2025**	**6/11/2025**	**6/11/2025**	
7/10/2025	**9/10/2025**	**12/10/2025**	**3/10/2026**	**6/10/2026**	**12/10/2026**	**6/10/2027**	
30	92	183	273	365	548	730	
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