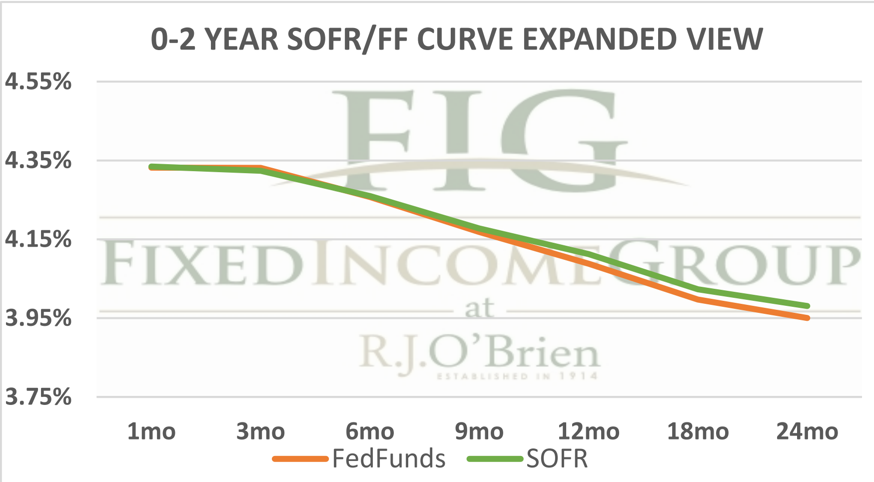
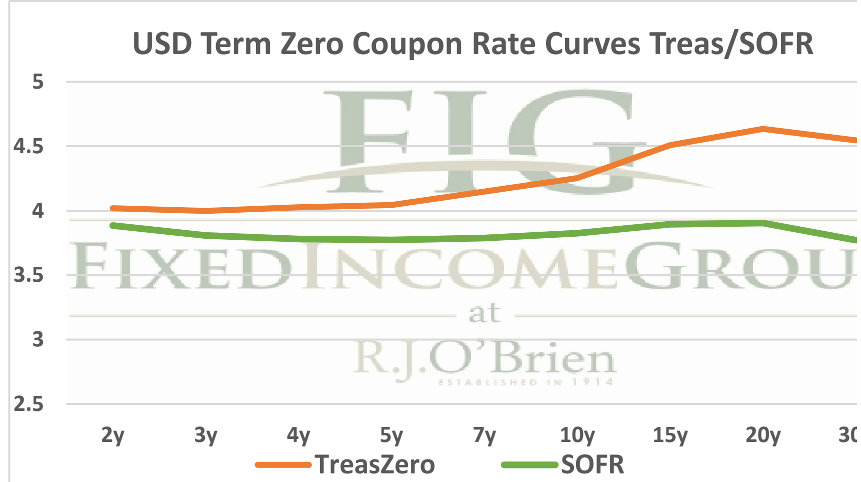
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





** 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							
4.33456%	**4.32366%**	**4.25954%**	**4.17792%**	**4.11238%**	**4.02331%**	**3.98073%**	**3.98222%**
1.003371328	1.010689059	1.021416009	1.031682542	1.041694973	1.061020217	1.080720291	1.121125778
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025
3/27/2025	5/27/2025	8/27/2025	11/27/2025	2/27/2026	8/27/2026	2/27/2027	2/27/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.33177%	**4.33148%**	**4.25701%**	**4.16845%**	**4.08793%**	**3.99713%**	**3.95028%**	
100.33692%	**101.07084%**	**102.14033%**	**103.16108%**	**104.14471%**	**106.06231%**	**108.01029%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/28/2025	**2/28/2025**	**2/28/2025**	**2/28/2025**	**2/28/2025**	**2/28/2025**	**2/28/2025**	
3/27/2025	**5/27/2025**	**8/27/2025**	**11/27/2025**	**2/27/2026**	**8/27/2026**	**2/27/2027**	
28	89	181	273	365	546	730	
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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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