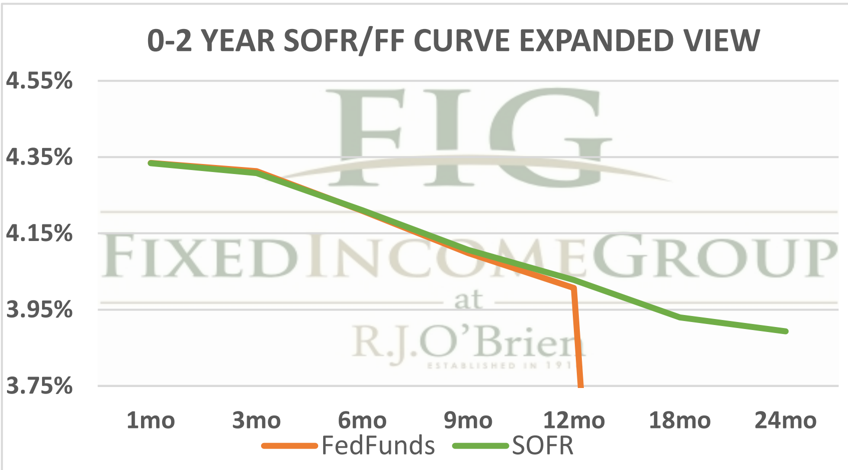
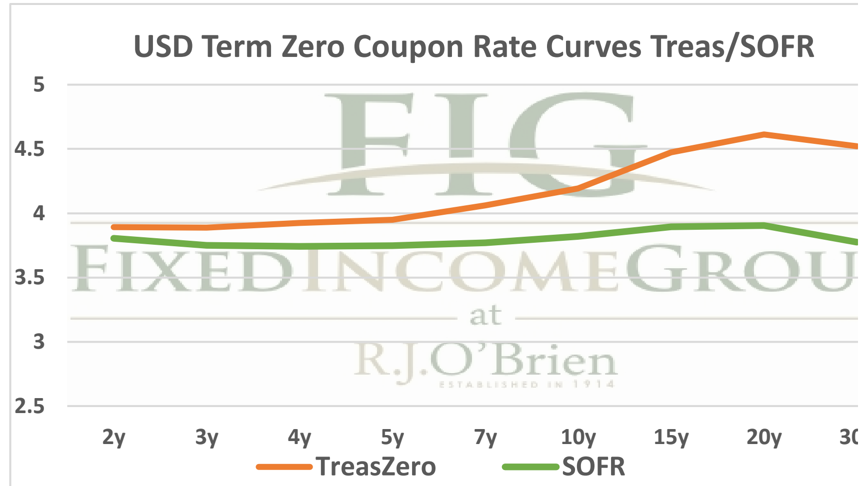
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.33406%	**4.30814%**	**4.21110%**	**4.10657%**	**4.02800%**	**3.92935%**	**3.89312%**	**3.91892%**
1.003732103	1.011009694	1.021523404	1.031369665	1.040839404	1.059922603	1.078943763	1.119309427
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/5/2025	3/5/2025	3/5/2025	3/5/2025	3/5/2025	3/5/2025	3/5/2025	3/5/2025
4/4/2025	6/4/2025	9/4/2025	12/4/2025	3/4/2026	9/4/2026	3/4/2027	3/4/2028
31	92	184	275	365	549	730	1096

Term FedFunds from 1-day Returns

4.33471%	**4.31324%**	**4.20905%**	**4.09808%**	**4.00697%**	**#VALUE!**	**#VALUE!**	
100.37327%	**101.10227%**	**102.15129%**	**103.13048%**	**104.06262%**	**#VALUE!**	**#VALUE!**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/5/2025	**3/5/2025**	**3/5/2025**	**3/5/2025**	**3/5/2025**	**3/5/2025**	**3/5/2025**	
4/4/2025	**6/4/2025**	**9/4/2025**	**12/4/2025**	**3/4/2026**	**9/4/2026**	**3/4/2027**	
31	92	184	275	365	549	730	

3/5/2025 7:04 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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