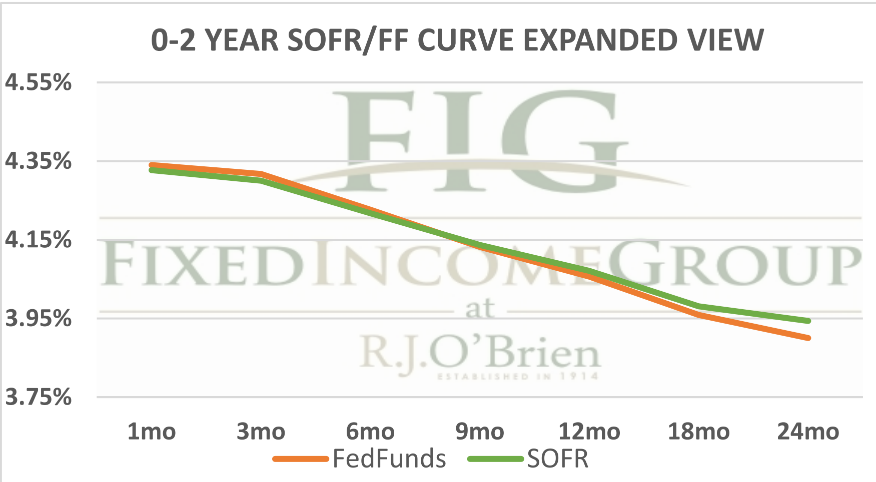
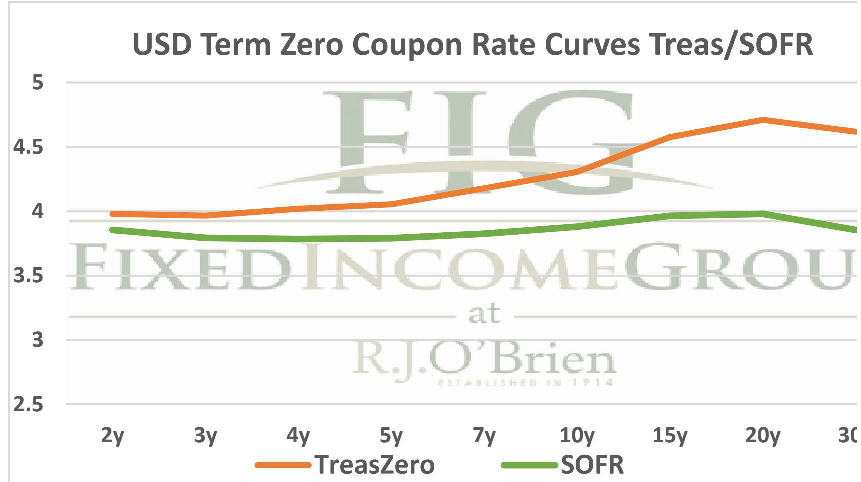
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.32709%	**4.30004%**	**4.21699%**	**4.13698%**	**4.07072%**	**3.98067%**	**3.94369%**	**3.96276%**
1.003726102	1.010989001	1.021553495	1.03160191	1.041272542	1.060705194	1.079969369	1.120644002
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/17/2025	3/17/2025	3/17/2025	3/17/2025	3/17/2025	3/17/2025	3/17/2025	3/17/2025
4/16/2025	6/16/2025	9/16/2025	12/16/2025	3/16/2026	9/16/2026	3/16/2027	3/16/2028
31	92	184	275	365	549	730	1096

Term FedFunds from 1-day Returns

4.33999%	**4.31710%**	**4.22647%**	**4.13221%**	**4.05624%**	**3.95853%**	**3.90019%**	
100.37372%	**101.10326%**	**102.16020%**	**103.15655%**	**104.11258%**	**106.03676%**	**107.90871%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/17/2025	**3/17/2025**	**3/17/2025**	**3/17/2025**	**3/17/2025**	**3/17/2025**	**3/17/2025**	
4/16/2025	**6/16/2025**	**9/16/2025**	**12/16/2025**	**3/16/2026**	**9/16/2026**	**3/16/2027**	
31	92	184	275	365	549	730	

3/17/2025 6:54 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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