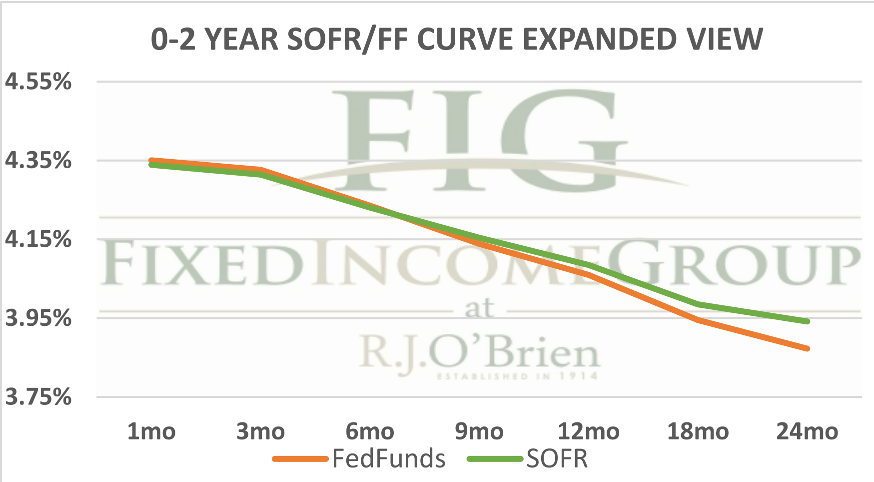
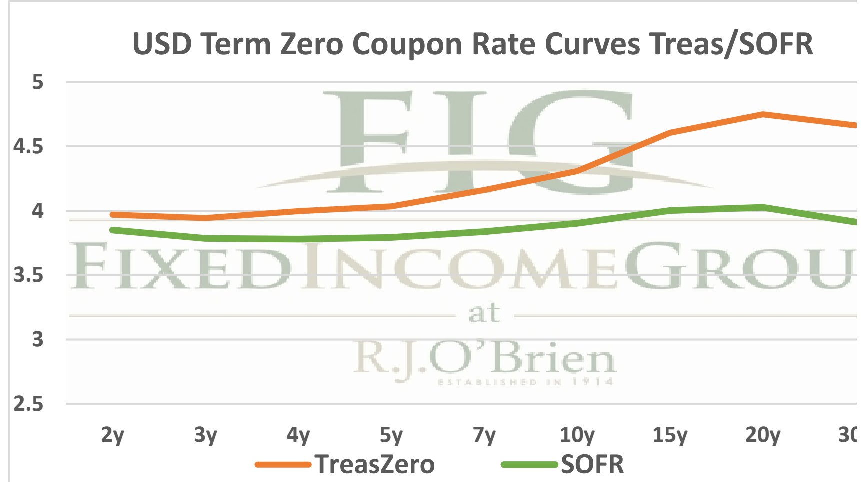
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.33893%	**4.31411%**	**4.23024%**	**4.15400%**	**4.08503%**	**3.98527%**	**3.94146%**	**3.95775%**
1.003736298	1.011024958	1.021621219	1.031731978	1.041417699	1.060775385	1.079924047	1.120491651
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
3/26/2025	3/26/2025	3/26/2025	3/26/2025	3/26/2025	3/26/2025	3/26/2025	3/26/2025
4/25/2025	6/25/2025	9/25/2025	12/25/2025	3/25/2026	9/25/2026	3/25/2027	3/25/2028
31	92	184	275	365	549	730	1096

Term FedFunds from 1-day Returns							
4.35030%	**4.32645%**	**4.23508%**	**4.13857%**	**4.05974%**	**3.94506%**	**3.87252%**	
100.37461%	**101.10565%**	**102.16460%**	**103.16141%**	**104.11613%**	**106.01621%**	**107.85260%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
3/26/2025	**3/26/2025**	**3/26/2025**	**3/26/2025**	**3/26/2025**	**3/26/2025**	**3/26/2025**	
4/25/2025	**6/25/2025**	**9/25/2025**	**12/25/2025**	**3/25/2026**	**9/25/2026**	**3/25/2027**	
31	92	184	275	365	549	730	
						3/26/2025 7:06 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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