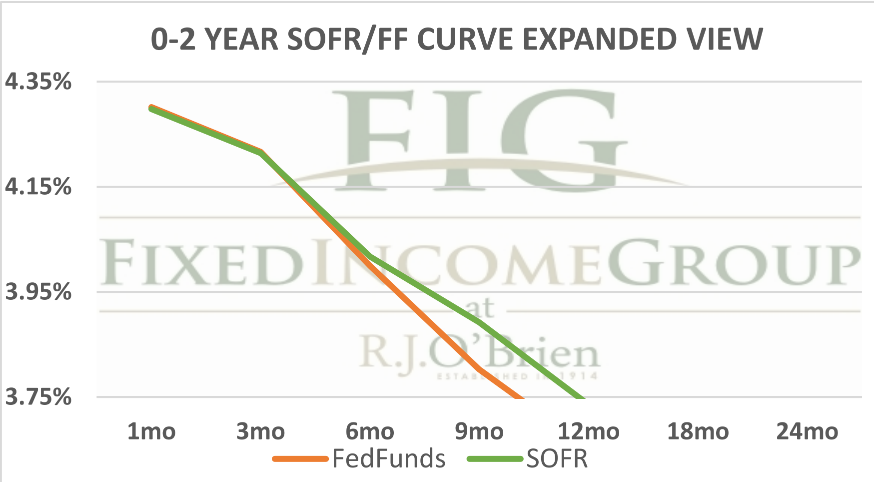
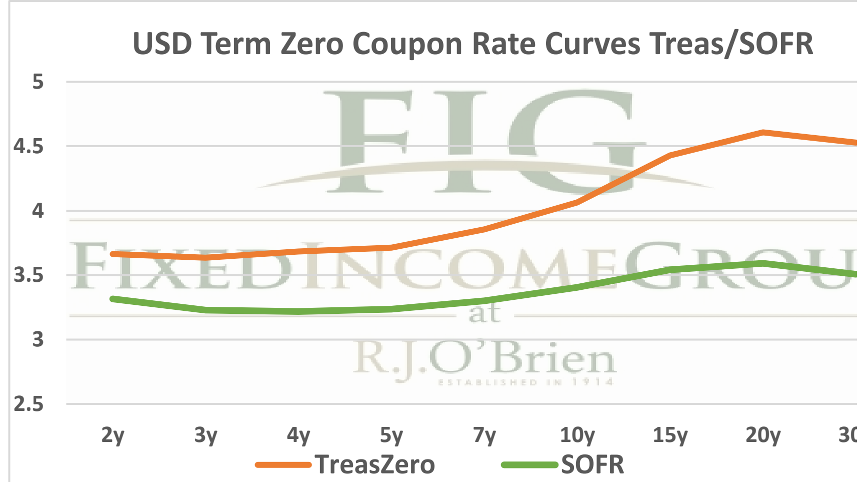
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.29779%	**4.21394%**	**4.01695%**	**3.89206%**	**3.73537%**	**3.52008%**	**3.41023%**	**3.37018%**
1.003581495	1.010651915	1.020419512	1.029730976	1.037872552	1.053583402	1.069151793	1.102603112
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
4/4/2025	4/4/2025	4/4/2025	4/4/2025	4/4/2025	4/4/2025	4/4/2025	4/4/2025
5/3/2025	7/3/2025	10/3/2025	1/3/2026	4/3/2026	10/3/2026	4/3/2027	4/3/2028
30	91	183	275	365	548	730	1096

Term FedFunds from 1-day Returns							
4.30155%	**4.21627%**	**3.99940%**	**3.80271%**	**3.65167%**	**3.50767%**	**3.43936%**	
100.35846%	**101.06578%**	**102.03303%**	**102.90485%**	**103.70239%**	**105.33946%**	**106.97426%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
4/4/2025	**4/4/2025**	**4/4/2025**	**4/4/2025**	**4/4/2025**	**4/4/2025**	**4/4/2025**	
5/3/2025	**7/3/2025**	**10/3/2025**	**1/3/2026**	**4/3/2026**	**10/3/2026**	**4/3/2027**	
30	91	183	275	365	548	730	
						4/4/2025 7:08 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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