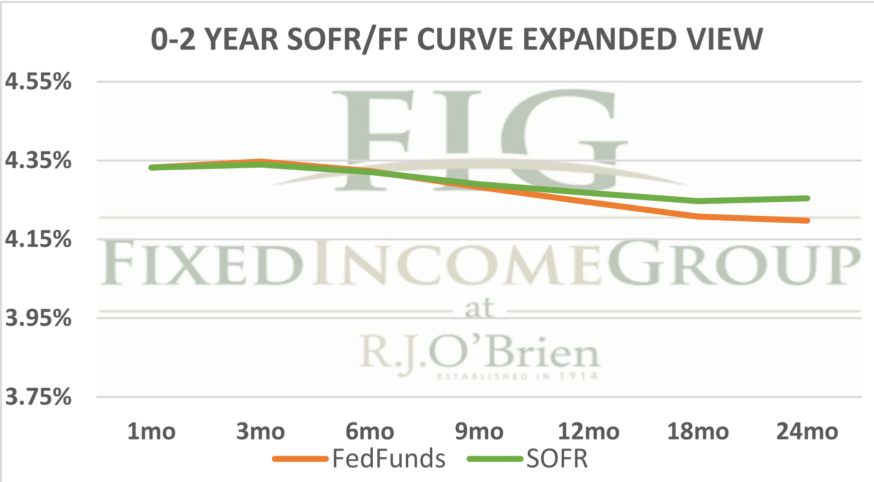
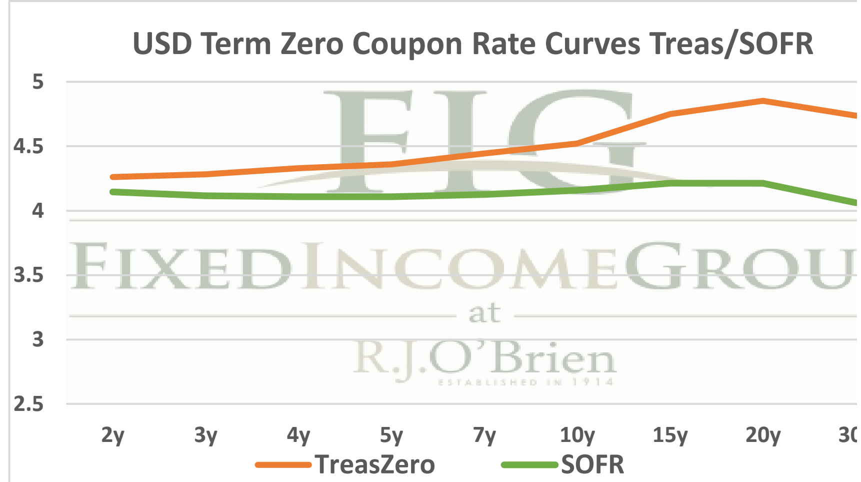
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.33214%	**4.33949%**	**4.32035%**	**4.28979%**	**4.26769%**	**4.24672%**	**4.25365%**	**4.31997%**
1.003369442	1.010728189	1.02172178	1.032530879	1.043269624	1.064408588	1.086254594	1.131399153
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/19/2025	2/19/2025	2/19/2025	2/19/2025	2/19/2025	2/19/2025	2/19/2025	2/19/2025
3/18/2025	5/18/2025	8/18/2025	11/18/2025	2/18/2026	8/18/2026	2/18/2027	2/18/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.33196%	**4.34716%**	**4.32315%**	**4.28206%**	**4.24389%**	**4.20784%**	**4.19721%**	
100.33693%	**101.07471%**	**102.17358%**	**103.24723%**	**104.30283%**	**106.38190%**	**108.51101%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/19/2025	**2/19/2025**	**2/19/2025**	**2/19/2025**	**2/19/2025**	**2/19/2025**	**2/19/2025**	
3/18/2025	**5/18/2025**	**8/18/2025**	**11/18/2025**	**2/18/2026**	**8/18/2026**	**2/18/2027**	
28	89	181	273	365	546	730	
						2/19/2025 6:47 ct	

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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