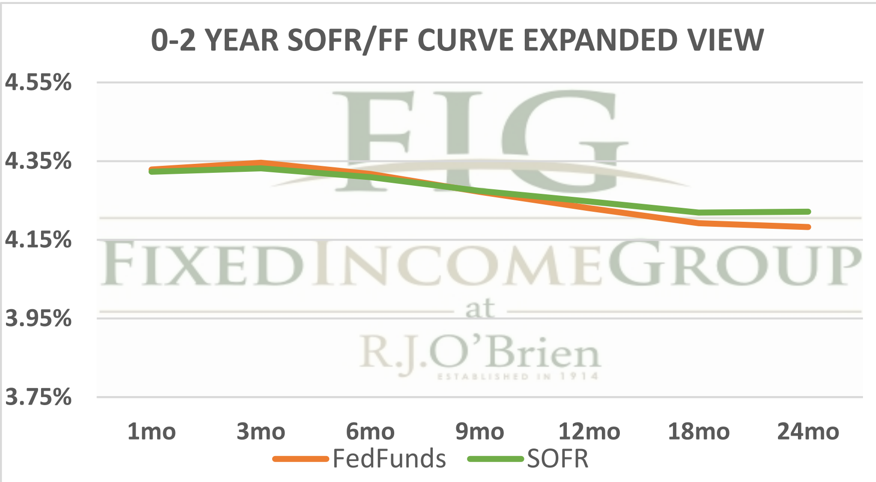
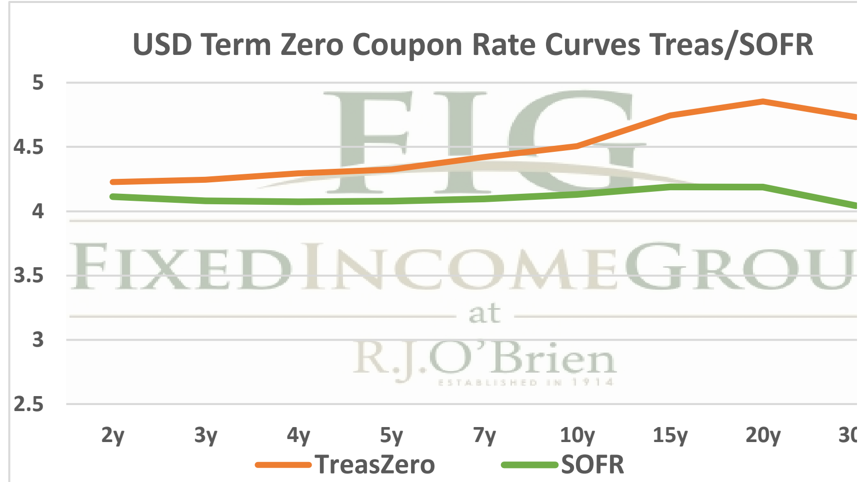
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.32289%	**4.33170%**	**4.30920%**	**4.27441%**	**4.24740%**	**4.21919%**	**4.22150%**	**4.28181%**
1.003362249	1.010708917	1.021665676	1.032414295	1.043063935	1.063991107	1.085602719	1.130238384
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/20/2025	2/20/2025	2/20/2025	2/20/2025	2/20/2025	2/20/2025	2/20/2025	2/20/2025
3/19/2025	5/19/2025	8/19/2025	11/19/2025	2/19/2026	8/19/2026	2/19/2027	2/19/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.32907%	**4.34590%**	**4.31746%**	**4.27214%**	**4.23074%**	**4.19221%**	**4.18239%**	
100.33671%	**101.07440%**	**102.17073%**	**103.23971%**	**104.28950%**	**106.35819%**	**108.48096%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/20/2025	**2/20/2025**	**2/20/2025**	**2/20/2025**	**2/20/2025**	**2/20/2025**	**2/20/2025**	
3/19/2025	**5/19/2025**	**8/19/2025**	**11/19/2025**	**2/19/2026**	**8/19/2026**	**2/19/2027**	
28	89	181	273	365	546	730	

2/20/2025 6:43 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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