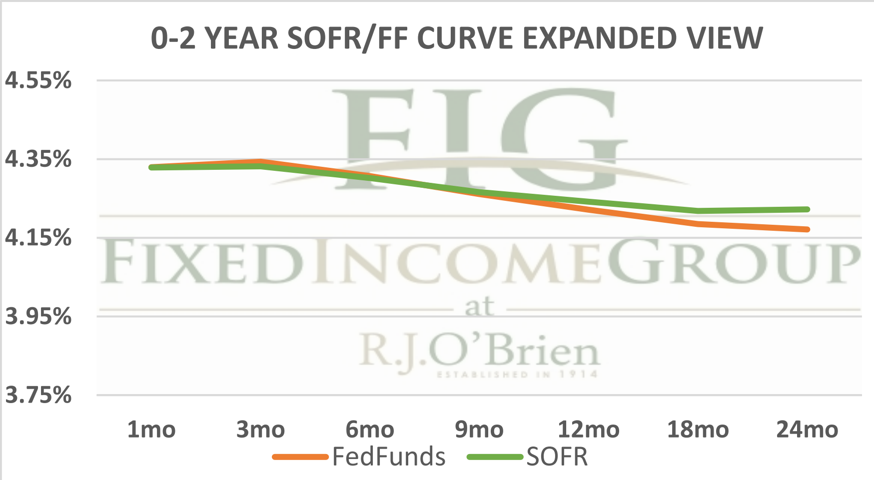
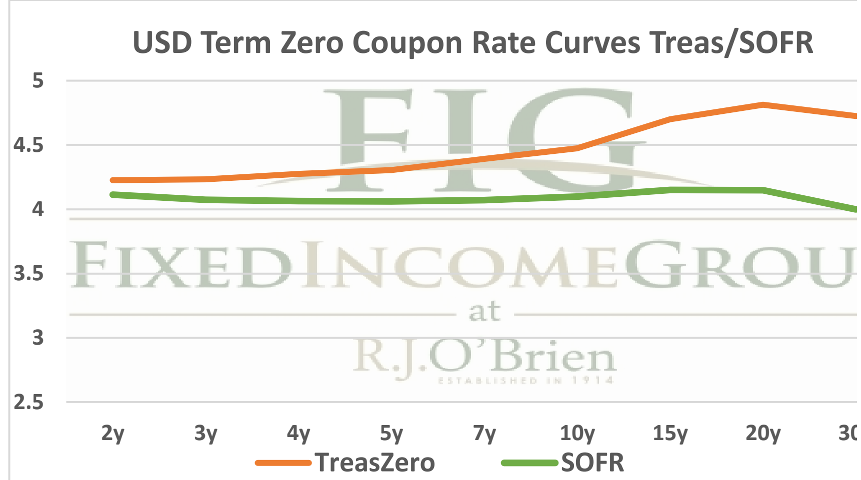
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.32902%	**4.33164%**	**4.30210%**	**4.26605%**	**4.24143%**	**4.21827%**	**4.22186%**	**4.27908%**
1.003367014	1.010708765	1.021630004	1.032350842	1.043003341	1.063977032	1.085609959	1.130155482
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/21/2025	2/21/2025	2/21/2025	2/21/2025	2/21/2025	2/21/2025	2/21/2025	2/21/2025
3/20/2025	5/20/2025	8/20/2025	11/20/2025	2/20/2026	8/20/2026	2/20/2027	2/20/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.32912%	**4.34329%**	**4.30684%**	**4.26117%**	**4.22164%**	**4.18494%**	**4.17118%**	
100.33671%	**101.07376%**	**102.16538%**	**103.23139%**	**104.28027%**	**106.34716%**	**108.45823%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/21/2025	**2/21/2025**	**2/21/2025**	**2/21/2025**	**2/21/2025**	**2/21/2025**	**2/21/2025**	
3/20/2025	**5/20/2025**	**8/20/2025**	**11/20/2025**	**2/20/2026**	**8/20/2026**	**2/20/2027**	
28	89	181	273	365	546	730	
						2/21/2025 7:42 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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