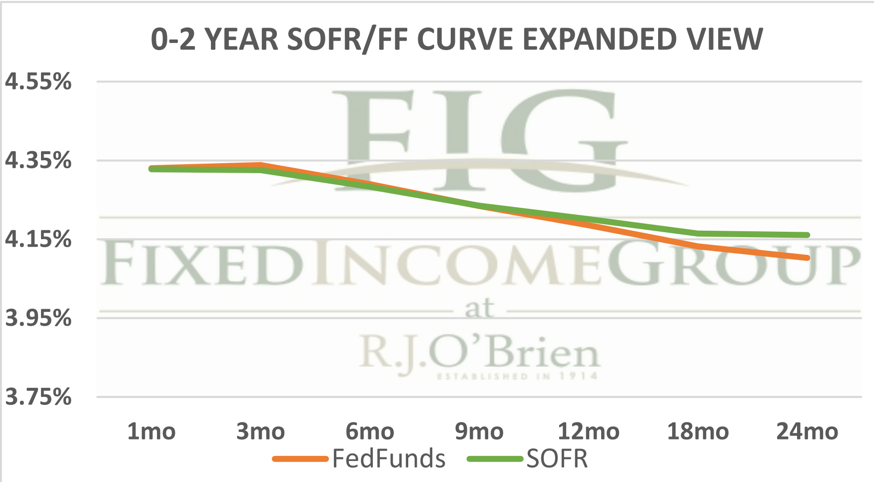
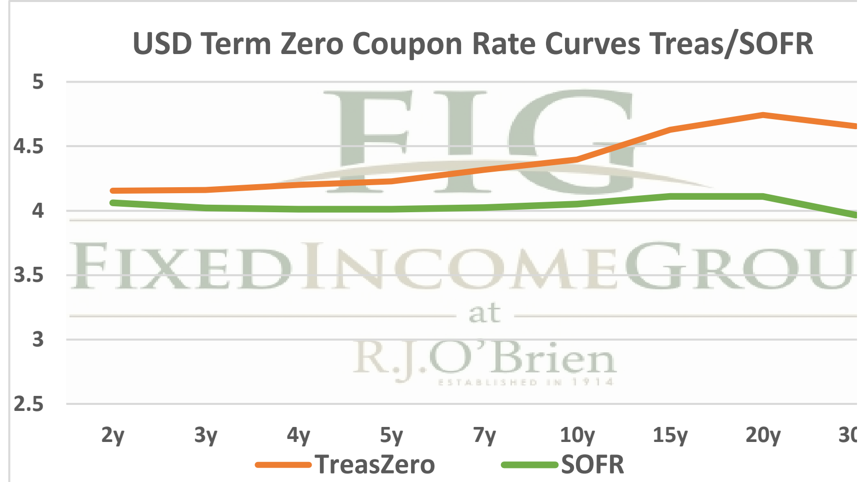
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.32769%	**4.32572%**	**4.28302%**	**4.23483%**	**4.20118%**	**4.16454%**	**4.16081%**	**4.21401%**
1.003365981	1.010694142	1.021534088	1.032114126	1.042595267	1.063162131	1.084371904	1.12817599
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/24/2025	2/24/2025	2/24/2025	2/24/2025	2/24/2025	2/24/2025	2/24/2025	2/24/2025
3/23/2025	5/23/2025	8/23/2025	11/23/2025	2/23/2026	8/23/2026	2/23/2027	2/23/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns

4.33009%	**4.33827%**	**4.29006%**	**4.23455%**	**4.18603%**	**4.13179%**	**4.10275%**	
100.33678%	**101.07252%**	**102.15695%**	**103.21120%**	**104.24417%**	**106.26655%**	**108.31947%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/24/2025	**2/24/2025**	**2/24/2025**	**2/24/2025**	**2/24/2025**	**2/24/2025**	**2/24/2025**	
3/23/2025	**5/23/2025**	**8/23/2025**	**11/23/2025**	**2/23/2026**	**8/23/2026**	**2/23/2027**	
28	89	181	273	365	546	730	
						2/24/2025 6:55 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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