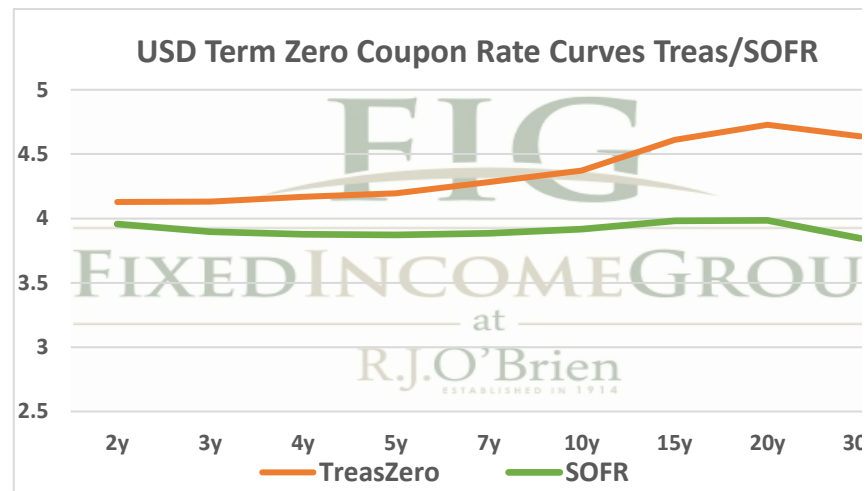
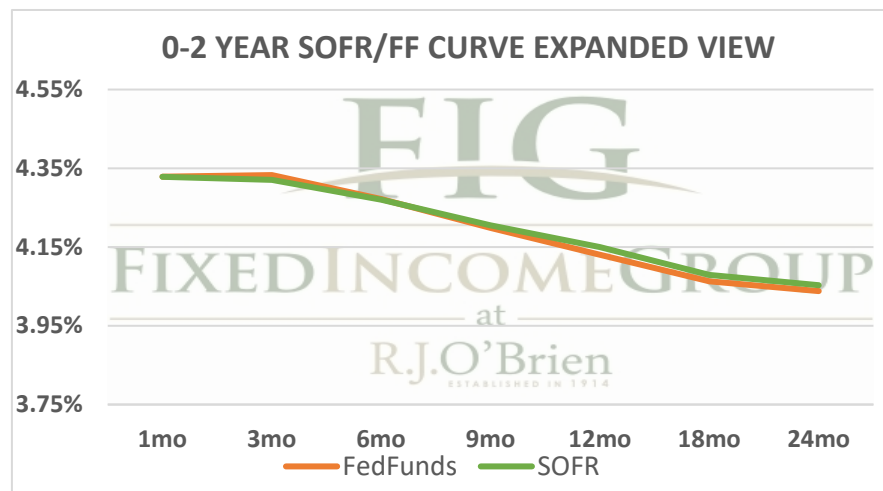


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



**** 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							
4.32835%	4.32088%	4.27017%	4.20477%	4.15018%	4.07937%	4.05307%	4.07936%
1.003366492	1.010682167	1.021469455	1.031886183	1.042078221	1.061870462	1.082187228	1.124080455
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/25/2025	2/25/2025	2/25/2025	2/25/2025	2/25/2025	2/25/2025	2/25/2025	2/25/2025
3/24/2025	5/24/2025	8/24/2025	11/24/2025	2/24/2026	8/24/2026	2/24/2027	2/24/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.32876%	4.33276%	4.27195%	4.19848%	4.13080%	4.06335%	4.03810%	
100.33668%	101.07115%	102.14784%	103.18385%	104.18817%	106.16275%	108.18838%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/25/2025	2/25/2025	2/25/2025	2/25/2025	2/25/2025	2/25/2025	2/25/2025	
3/24/2025	5/24/2025	8/24/2025	11/24/2025	2/24/2026	8/24/2026	2/24/2027	
28	89	181	273	365	546	730	

2/25/2025 7:04 ct

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

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.

See our full disclaimer at www.rjobrien.com. Copyright © 2024 RJO FIG

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

