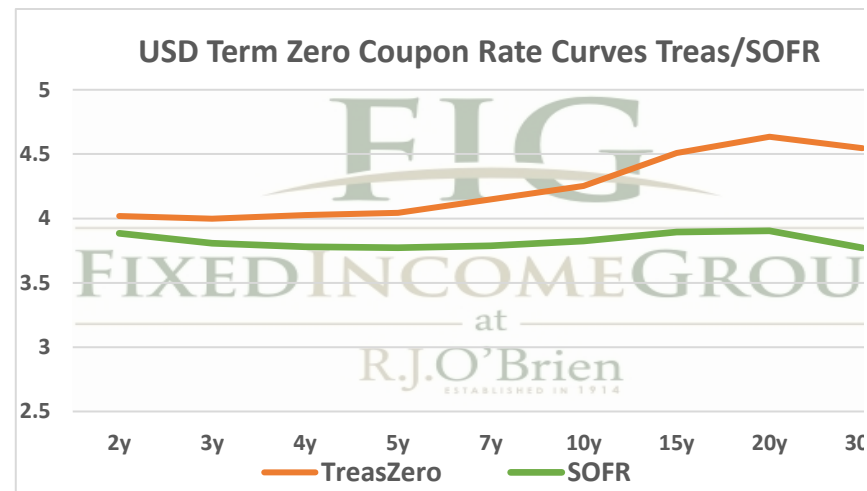
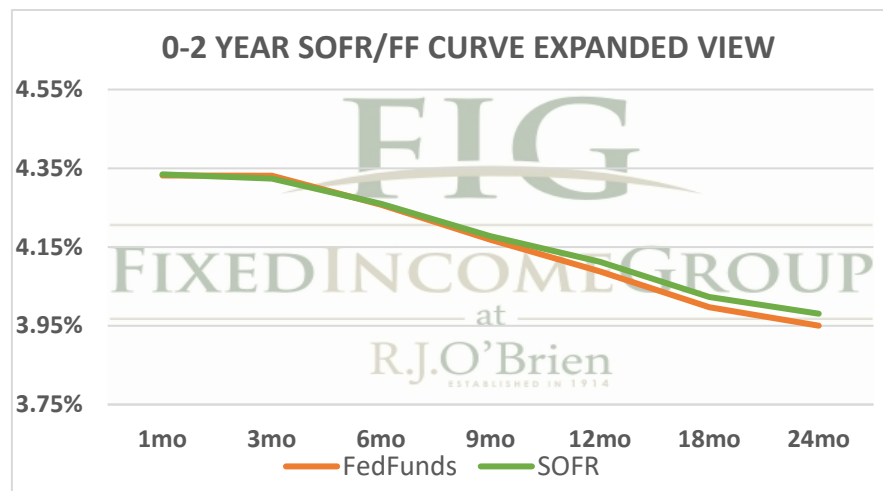


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



**** 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							
4.33456%	4.32366%	4.25954%	4.17792%	4.11238%	4.02331%	3.98073%	3.98222%
1.003371328	1.010689059	1.021416009	1.031682542	1.041694973	1.061020217	1.080720291	1.121125778
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025
3/27/2025	5/27/2025	8/27/2025	11/27/2025	2/27/2026	8/27/2026	2/27/2027	2/27/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.33177%	4.33148%	4.25701%	4.16845%	4.08793%	3.99713%	3.95028%	
100.33692%	101.07084%	102.14033%	103.16108%	104.14471%	106.06231%	108.01029%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	2/28/2025	
3/27/2025	5/27/2025	8/27/2025	11/27/2025	2/27/2026	8/27/2026	2/27/2027	
28	89	181	273	365	546	730	

2/28/2025 6:42 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

