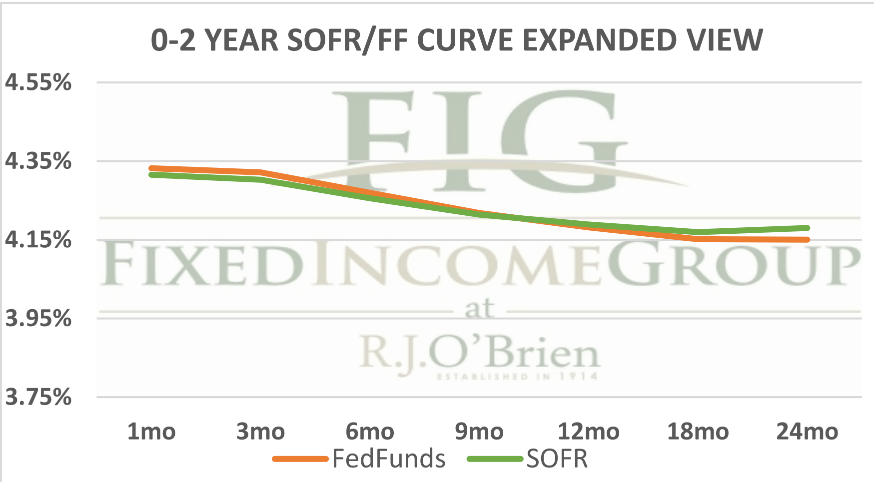
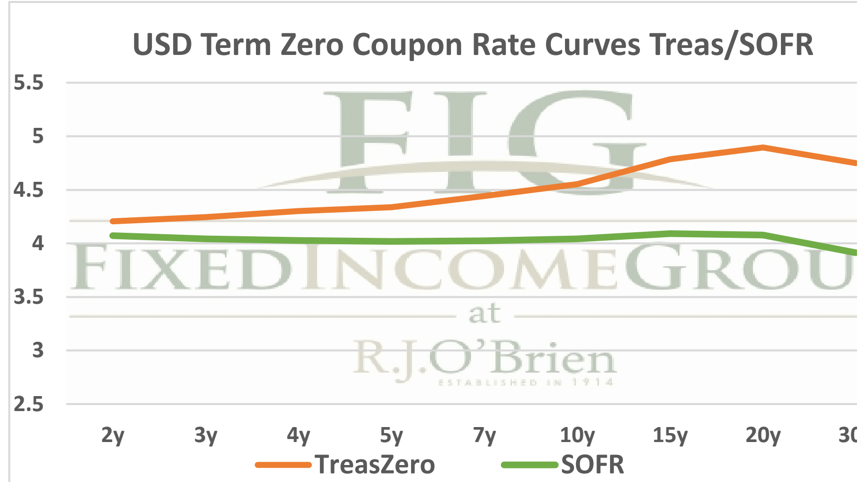
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.31533%	**4.30243%**	**4.25552%**	**4.21417%**	**4.18855%**	**4.16945%**	**4.18028%**	**4.24362%**
1.003715975	1.010756069	1.021395798	1.031957461	1.042467207	1.063236718	1.084766874	1.129076876
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/3/2025	1/3/2025	1/3/2025	1/3/2025	1/3/2025	1/3/2025	1/3/2025	1/3/2025
2/2/2025	4/2/2025	7/2/2025	10/2/2025	1/2/2026	7/2/2026	1/2/2027	1/2/2028
31	90	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.33184%	**4.32139%**	**4.26900%**	**4.21857%**	**4.18153%**	**4.15128%**	**4.15038%**	
100.37302%	**101.08035%**	**102.14636%**	**103.19908%**	**104.23960%**	**106.29611%**	**108.41605%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/3/2025	**1/3/2025**	**1/3/2025**	**1/3/2025**	**1/3/2025**	**1/3/2025**	**1/3/2025**	
2/2/2025	**4/2/2025**	**7/2/2025**	**10/2/2025**	**1/2/2026**	**7/2/2026**	**1/2/2027**	
31	90	181	273	365	546	730	

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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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