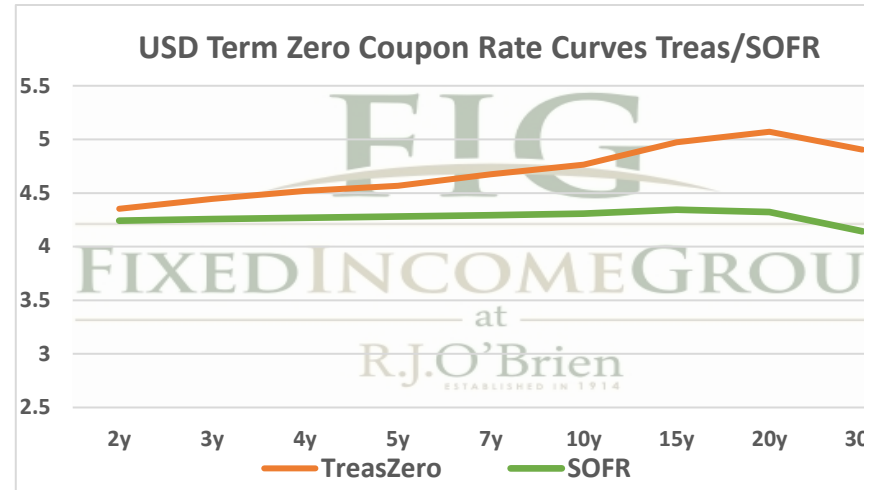
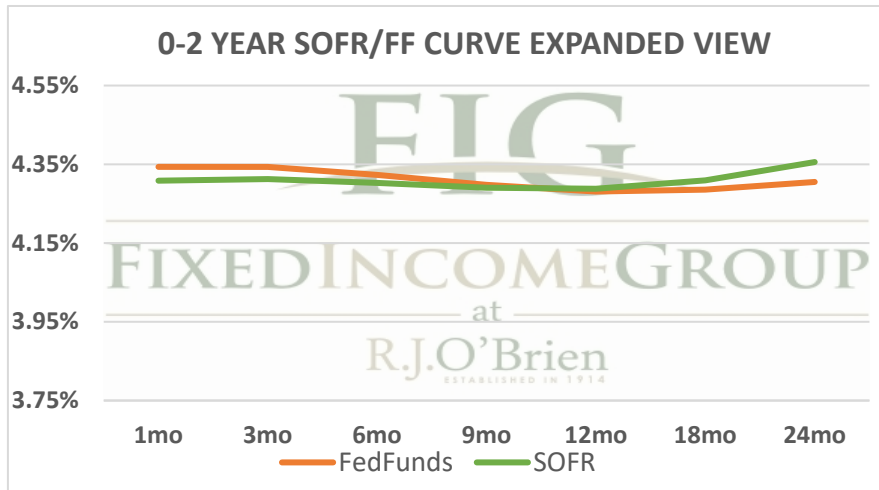


# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



\*\* 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							
4.30824%	4.31272%	4.30234%	4.29017%	4.28784%	4.30910%	4.35566%	4.47850%
1.003709873	1.01078179	1.021631209	1.032533811	1.043473893	1.065354682	1.088323134	1.136221065
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
1/14/2025	1/14/2025	1/14/2025	1/14/2025	1/14/2025	1/14/2025	1/14/2025	1/14/2025
2/13/2025	4/13/2025	7/13/2025	10/13/2025	1/13/2026	7/13/2026	1/13/2027	1/13/2028
31	90	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.34347%	4.34339%	4.32307%	4.29797%	4.28081%	4.28555%	4.30474%	
100.37402%	101.08585%	102.17354%	103.25929%	104.34027%	106.49975%	108.72905%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
1/14/2025	1/14/2025	1/14/2025	1/14/2025	1/14/2025	1/14/2025	1/14/2025	
2/13/2025	4/13/2025	7/13/2025	10/13/2025	1/13/2026	7/13/2026	1/13/2027	
31	90	181	273	365	546	730	

1/14/2025 6:38 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](http://www.rjobrien.com). Copyright © 2024 RJO FIG

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



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](http://www.rjobrien.com). Copyright © 2024 RJO FIG