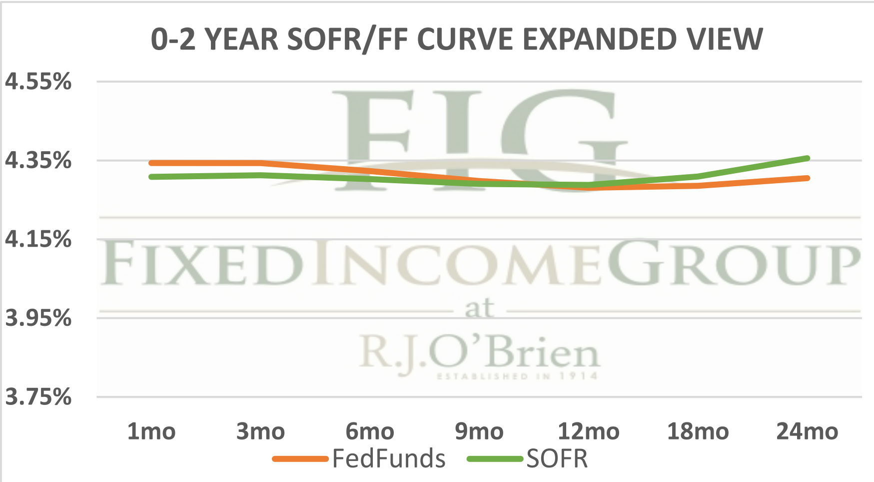
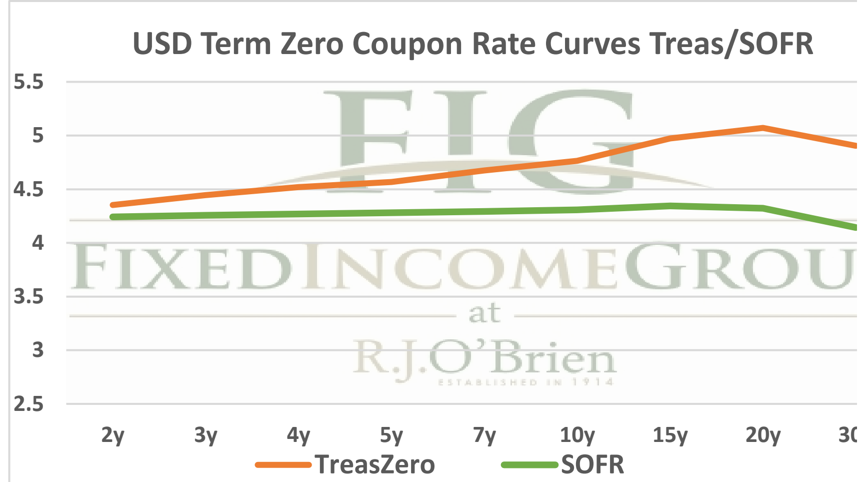
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

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