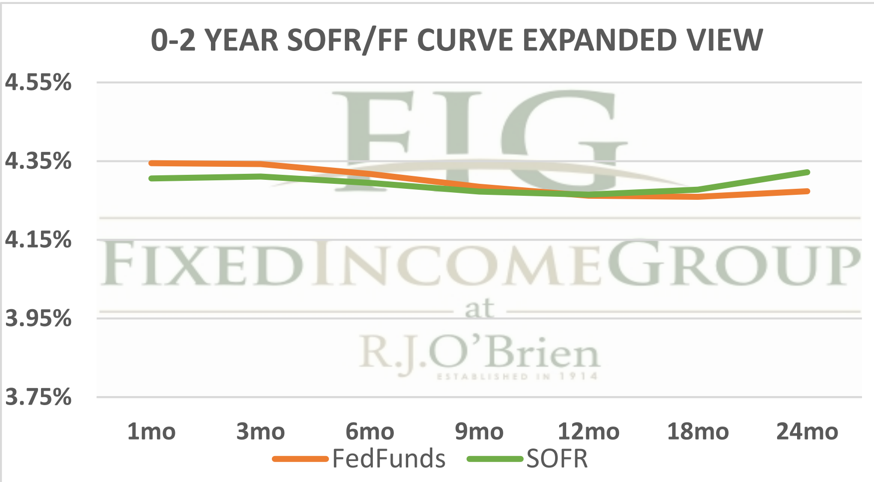
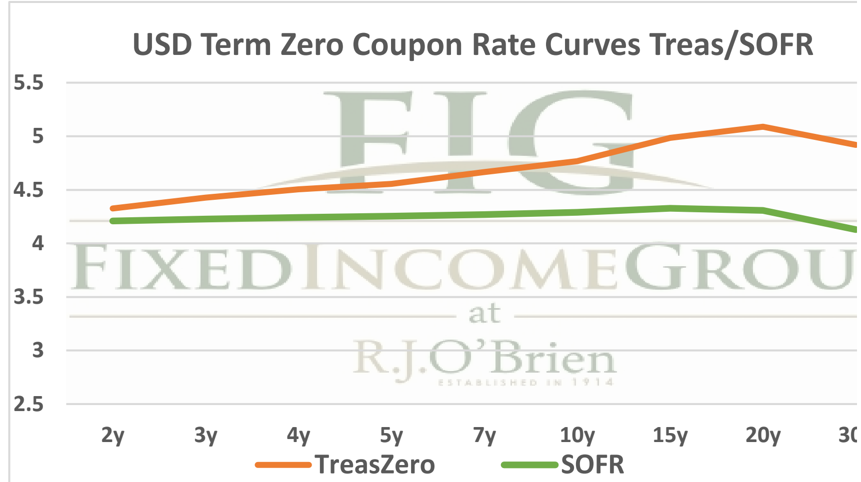
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.30600%	**4.31076%**	**4.29418%**	**4.27298%**	**4.26479%**	**4.27783%**	**4.32179%**	**4.44507%**
1.003707947	1.010776899	1.021590186	1.032403395	1.04324025	1.064880418	1.087636273	1.135204209
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/15/2025	1/15/2025	1/15/2025	1/15/2025	1/15/2025	1/15/2025	1/15/2025	1/15/2025
2/14/2025	4/14/2025	7/14/2025	10/14/2025	1/14/2026	7/14/2026	1/14/2027	1/14/2028
31	90	181	273	365	546	730	1095

Term FedFunds from 1-day Returns

4.34471%	**4.34258%**	**4.31697%**	**4.28496%**	**4.26223%**	**4.25929%**	**4.27344%**	
100.37413%	**101.08565%**	**102.17048%**	**103.24943%**	**104.32143%**	**106.45992%**	**108.66558%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/15/2025	**1/15/2025**	**1/15/2025**	**1/15/2025**	**1/15/2025**	**1/15/2025**	**1/15/2025**	
2/14/2025	**4/14/2025**	**7/14/2025**	**10/14/2025**	**1/14/2026**	**7/14/2026**	**1/14/2027**	
31	90	181	273	365	546	730	
						1/15/2025 6:55 ct	

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

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