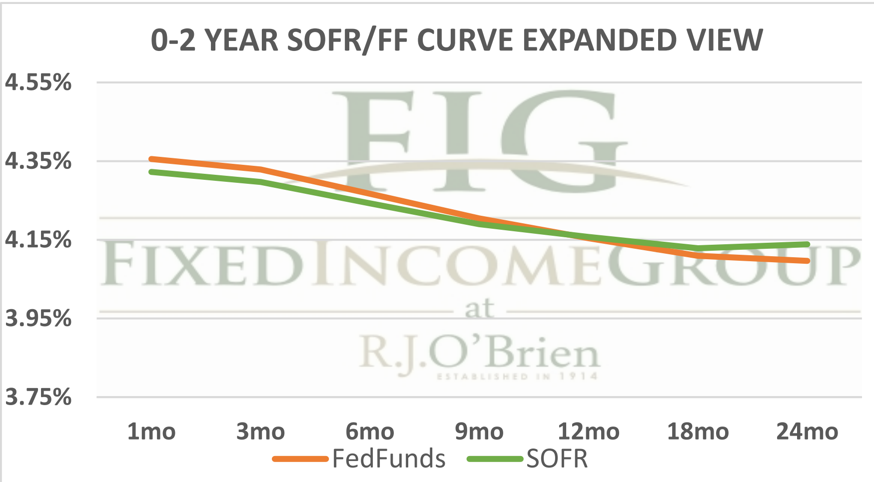
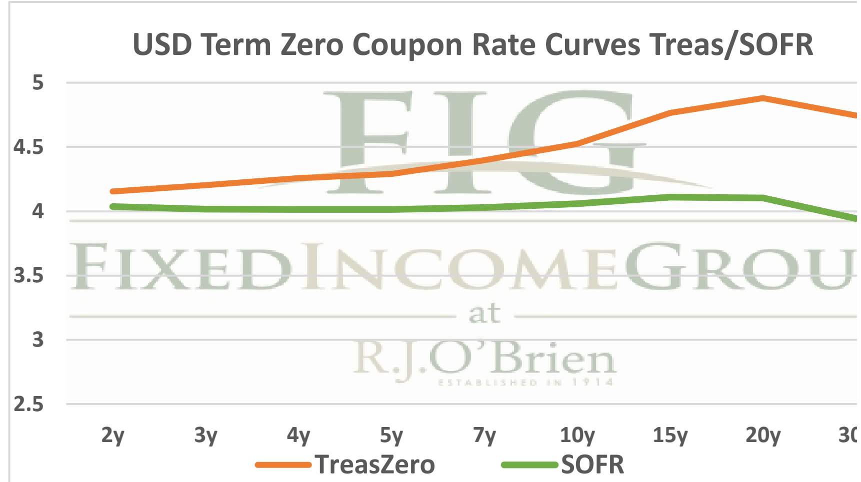
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.32254%	**4.29728%**	**4.24279%**	**4.18996%**	**4.15692%**	**4.12852%**	**4.13834%**	**4.21238%**
1.003602117	1.010743204	1.021331817	1.031773892	1.042146515	1.062615952	1.083916312	1.128126607
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/29/2025	1/29/2025	1/29/2025	1/29/2025	1/29/2025	1/29/2025	1/29/2025	1/29/2025
2/27/2025	4/28/2025	7/28/2025	10/28/2025	1/28/2026	7/28/2026	1/28/2027	1/28/2028
30	90	181	273	365	546	730	1095

Term FedFunds from 1-day Returns

4.35534%	**4.32861%**	**4.26697%**	**4.20452%**	**4.15378%**	**4.10918%**	**4.09640%**	
100.36295%	**101.08215%**	**102.14534%**	**103.18843%**	**104.21147%**	**106.23226%**	**108.30659%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/29/2025	**1/29/2025**	**1/29/2025**	**1/29/2025**	**1/29/2025**	**1/29/2025**	**1/29/2025**	
2/27/2025	**4/28/2025**	**7/28/2025**	**10/28/2025**	**1/28/2026**	**7/28/2026**	**1/28/2027**	
30	90	181	273	365	546	730	

1/29/2025 6:48 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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