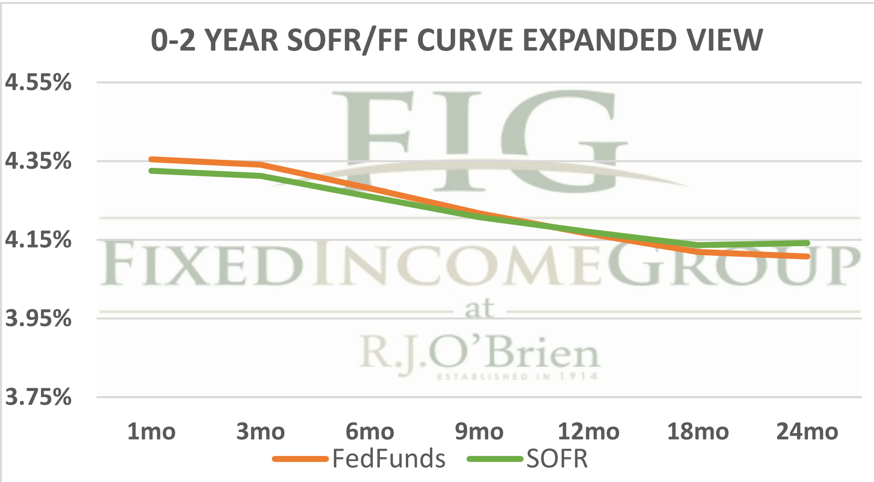
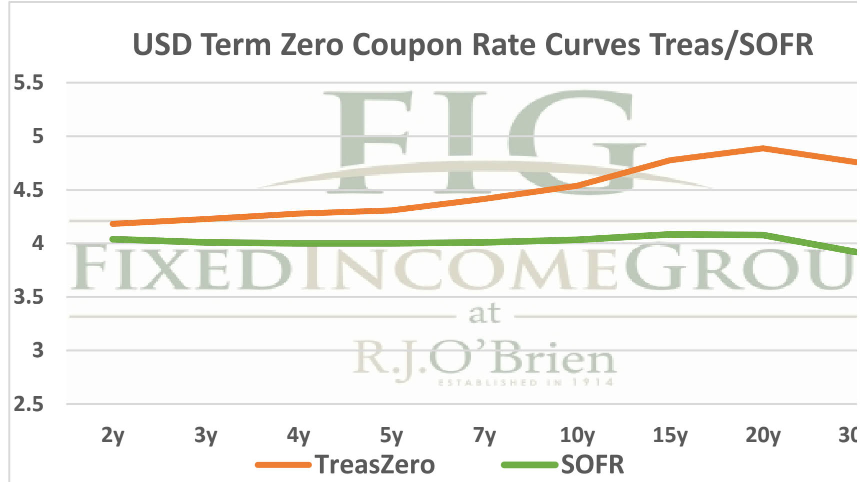
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.32538%	**4.31250%**	**4.25978%**	**4.20725%**	**4.17049%**	**4.13644%**	**4.14172%**	**4.20672%**
1.003484338	1.010781244	1.021417225	1.031904962	1.042284175	1.062735936	1.083984852	1.127954396
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
1/30/2025	1/30/2025	1/30/2025	1/30/2025	1/30/2025	1/30/2025	1/30/2025	1/30/2025
2/27/2025	4/29/2025	7/29/2025	10/29/2025	1/29/2026	7/29/2026	1/29/2027	1/29/2028
29	90	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.35462%	**4.34071%**	**4.28068%**	**4.21757%**	**4.16559%**	**4.11867%**	**4.10749%**	
100.35079%	**101.08518%**	**102.15223%**	**103.19832%**	**104.22344%**	**106.24664%**	**108.32907%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
1/30/2025	**1/30/2025**	**1/30/2025**	**1/30/2025**	**1/30/2025**	**1/30/2025**	**1/30/2025**	
2/27/2025	**4/29/2025**	**7/29/2025**	**10/29/2025**	**1/29/2026**	**7/29/2026**	**1/29/2027**	
29	90	181	273	365	546	730	
						1/30/2025 6:53 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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