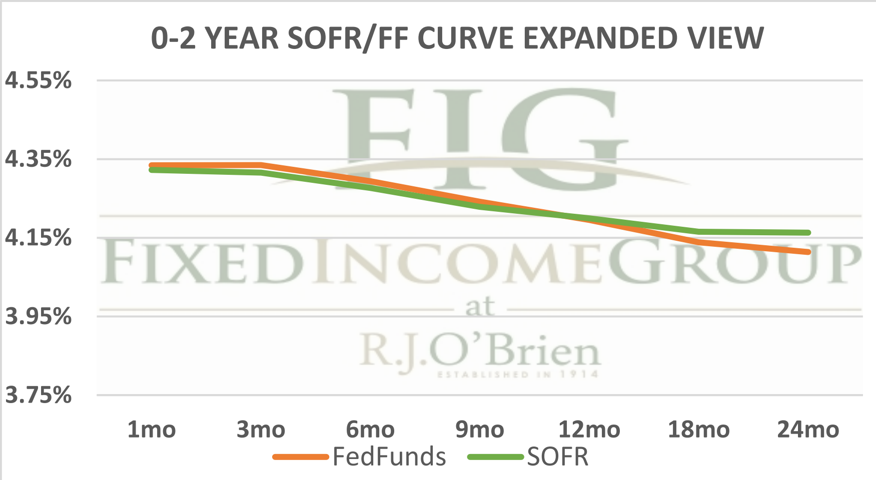
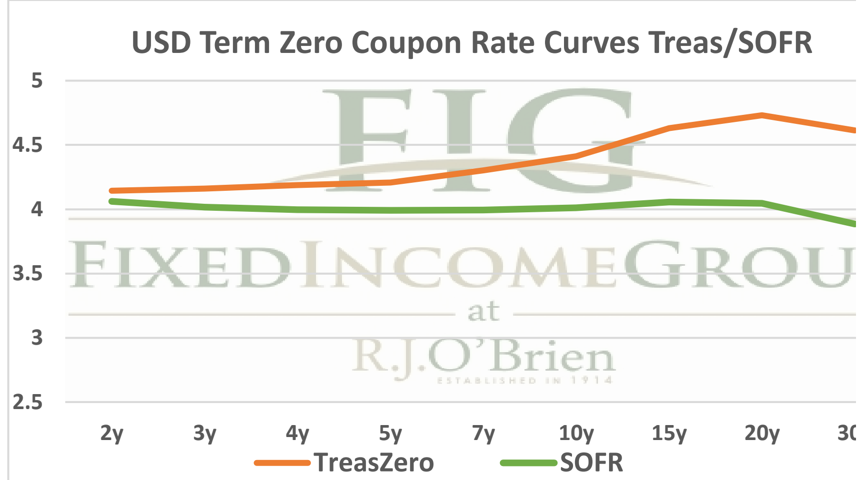
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.32256%	**4.31542%**	**4.27661%**	**4.22908%**	**4.19929%**	**4.16563%**	**4.16302%**	**4.21101%**
1.003361988	1.010668686	1.021501822	1.032070526	1.042576096	1.063178704	1.084416739	1.128084893
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/6/2025	2/6/2025	2/6/2025	2/6/2025	2/6/2025	2/6/2025	2/6/2025	2/6/2025
3/5/2025	5/5/2025	8/5/2025	11/5/2025	2/5/2026	8/5/2026	2/5/2027	2/5/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns							
4.33449%	**4.33482%**	**4.29388%**	**4.24212%**	**4.19505%**	**4.13882%**	**4.11381%**	
100.33713%	**101.07166%**	**102.15887%**	**103.21694%**	**104.25332%**	**106.27721%**	**108.34189%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/6/2025	**2/6/2025**	**2/6/2025**	**2/6/2025**	**2/6/2025**	**2/6/2025**	**2/6/2025**	
3/5/2025	**5/5/2025**	**8/5/2025**	**11/5/2025**	**2/5/2026**	**8/5/2026**	**2/5/2027**	
28	89	181	273	365	546	730	
						2/6/2025 7:08 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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