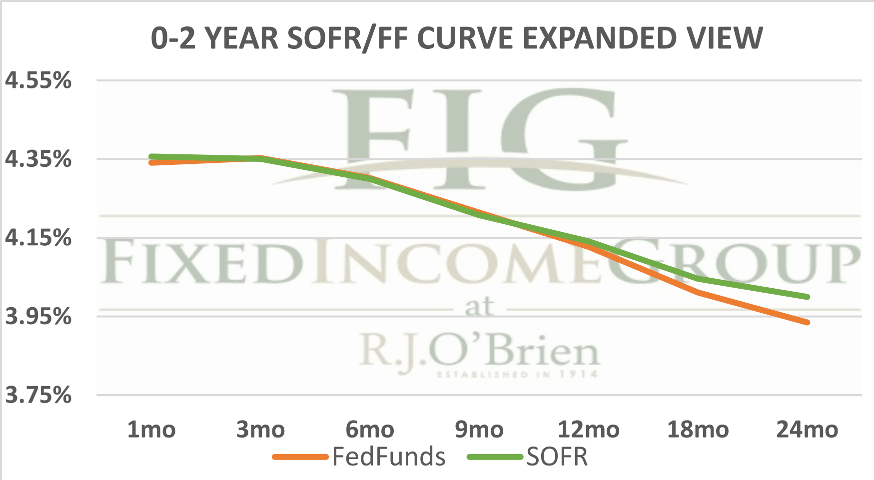
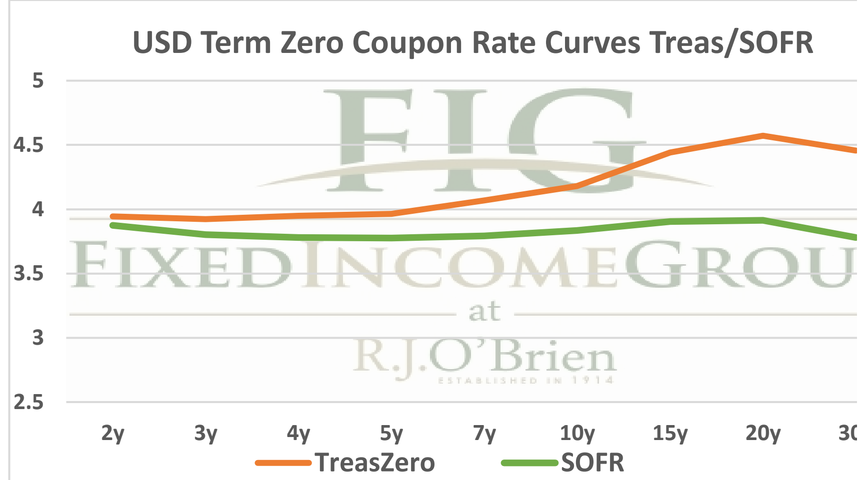
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.35662%	**4.35024%**	**4.29948%**	**4.20761%**	**4.14085%**	**4.04623%**	**3.99968%**	**3.99856%**
1.003388484	1.010754748	1.021616806	1.031907715	1.041983623	1.061367889	1.081104685	1.121622739
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
2/1/2025	2/1/2025	2/1/2025	2/1/2025	2/1/2025	2/1/2025	2/1/2025	2/1/2025
2/28/2025	4/30/2025	7/31/2025	10/31/2025	1/31/2026	7/31/2026	1/31/2027	1/31/2028
28	89	181	273	365	546	730	1095

Term FedFunds from 1-day Returns

4.34109%	**4.35267%**	**4.30206%**	**4.21406%**	**4.12752%**	**4.01080%**	**3.93474%**	
100.33764%	**101.07608%**	**102.16298%**	**103.19566%**	**104.18485%**	**106.08304%**	**107.97878%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
2/3/2025	**2/3/2025**	**2/3/2025**	**2/3/2025**	**2/3/2025**	**2/3/2025**	**2/3/2025**	
3/2/2025	**5/2/2025**	**8/2/2025**	**11/2/2025**	**2/2/2026**	**8/2/2026**	**2/2/2027**	
28	89	181	273	365	546	730	

3/3/2025 7:01 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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