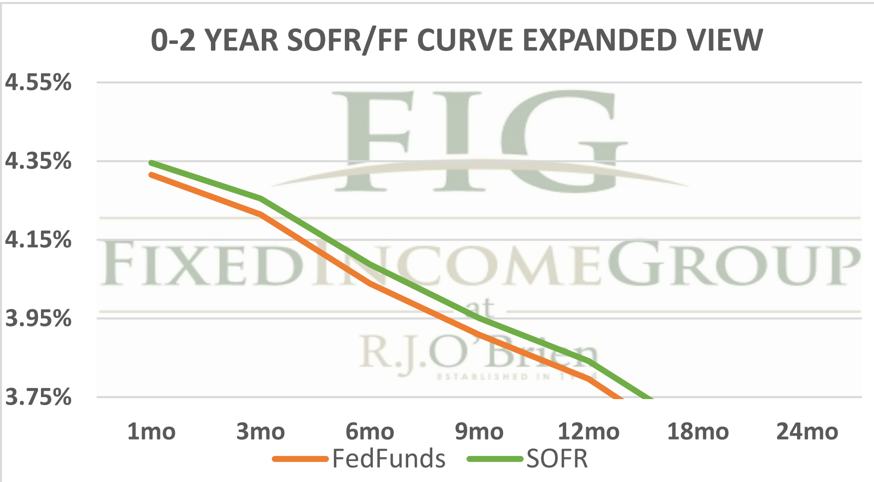
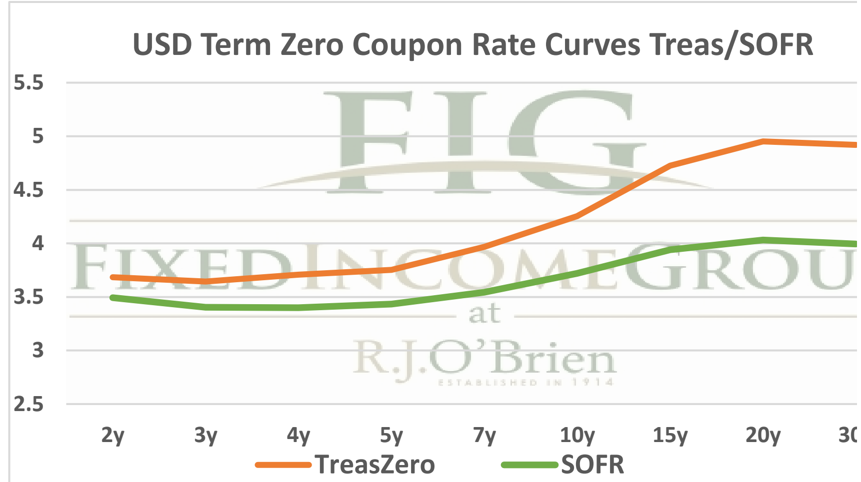
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.34558%	**4.25481%**	**4.08752%**	**3.95095%**	**3.84168%**	**3.66559%**	**3.56838%**	**3.54039%**
1.003742029	1.010873404	1.020891755	1.029961338	1.03895036	1.055900241	1.072358847	1.107785323
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/8/2025	8/8/2025	8/8/2025	8/8/2025	8/8/2025	8/8/2025	8/8/2025	8/8/2025
9/7/2025	11/7/2025	2/7/2026	5/7/2026	8/7/2026	2/7/2027	8/7/2027	8/7/2028
31	92	184	273	365	549	730	1096

Term FedFunds from 1-day Returns

4.31516%	**4.21373%**	**4.03819%**	**3.90893%**	**3.79655%**	**3.61223%**	**3.51259%**	
100.37158%	**101.07684%**	**102.06396%**	**102.96427%**	**103.84928%**	**105.50866%**	**107.12275%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
8/8/2025	**8/8/2025**	**8/8/2025**	**8/8/2025**	**8/8/2025**	**8/8/2025**	**8/8/2025**	
9/7/2025	**11/7/2025**	**2/7/2026**	**5/7/2026**	**8/7/2026**	**2/7/2027**	**8/7/2027**	
31	92	184	273	365	549	730	

8/8/2025 6:44 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