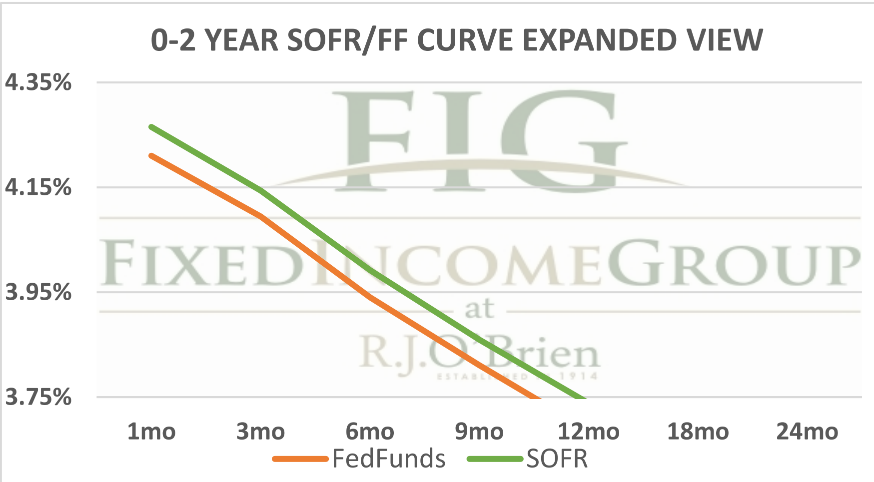
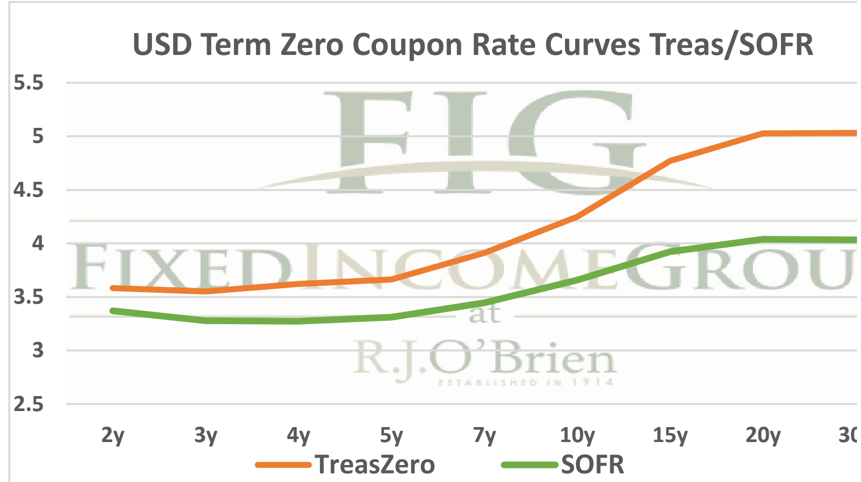
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.26517%	**4.14390%**	**3.99197%**	**3.85984%**	**3.73859%**	**3.55132%**	**3.44650%**	**3.40809%**
1.003554312	1.010474854	1.020070738	1.029270417	1.037905125	1.053861698	1.0698873	1.103757512
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
9/4/2025	9/4/2025	9/4/2025	9/4/2025	9/4/2025	9/4/2025	9/4/2025	9/4/2025
10/3/2025	12/3/2025	3/3/2026	6/3/2026	9/3/2026	3/3/2027	9/3/2027	9/3/2028
30	91	181	273	365	546	730	1096

Term FedFunds from 1-day Returns

4.21027%	**4.09444%**	**3.94011%**	**3.81121%**	**3.68731%**	**3.49528%**	**3.40454%**	
100.35086%	**101.03498%**	**101.98100%**	**102.89017%**	**103.73853%**	**105.30117%**	**106.90365%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
9/4/2025	**9/4/2025**	**9/4/2025**	**9/4/2025**	**9/4/2025**	**9/4/2025**	**9/4/2025**	
10/3/2025	**12/3/2025**	**3/3/2026**	**6/3/2026**	**9/3/2026**	**3/3/2027**	**9/3/2027**	
30	91	181	273	365	546	730	

9/4/2025 6:49 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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