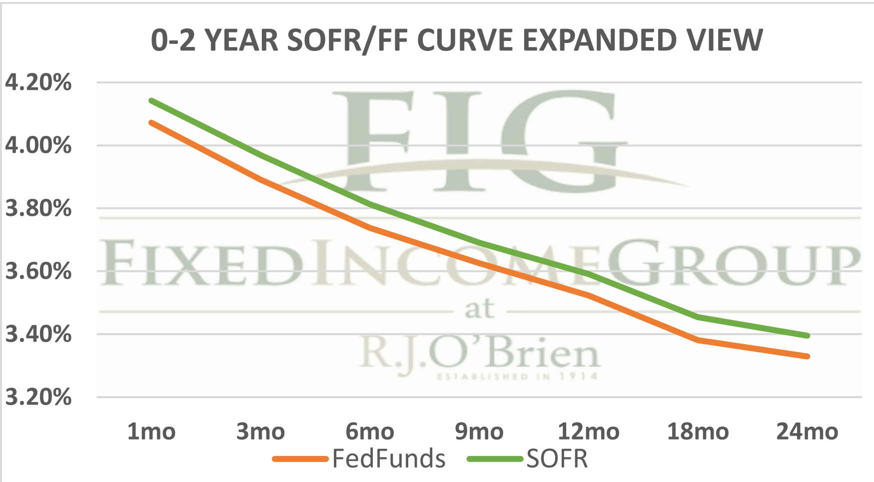
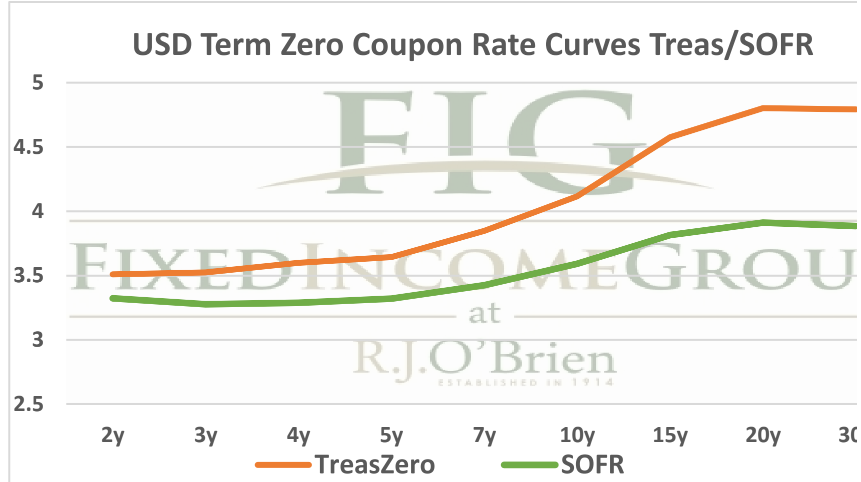
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.14226%	**3.96899%**	**3.81215%**	**3.69060%**	**3.59073%**	**3.45394%**	**3.39523%**	**3.40741%**
1.003566942	1.01014297	1.019272529	1.027987027	1.036406059	1.052480674	1.068847734	1.103736668
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/3/2025	10/3/2025	10/3/2025	10/3/2025	10/3/2025	10/3/2025	10/3/2025	10/3/2025
11/2/2025	1/2/2026	4/2/2026	7/2/2026	10/2/2026	4/2/2027	10/2/2027	10/2/2028
31	92	182	273	365	547	730	1096

Term FedFunds from 1-day Returns							
4.07215%	**3.89136%**	**3.73763%**	**3.62569%**	**3.52311%**	**3.38116%**	**3.32928%**	
100.35066%	**100.99446%**	**101.88958%**	**102.74948%**	**103.57204%**	**105.13748%**	**106.75104%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/3/2025	**10/3/2025**	**10/3/2025**	**10/3/2025**	**10/3/2025**	**10/3/2025**	**10/3/2025**	
11/2/2025	**1/2/2026**	**4/2/2026**	**7/2/2026**	**10/2/2026**	**4/2/2027**	**10/2/2027**	
31	92	182	273	365	547	730	
						10/3/2025 7:03 ct	

For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439