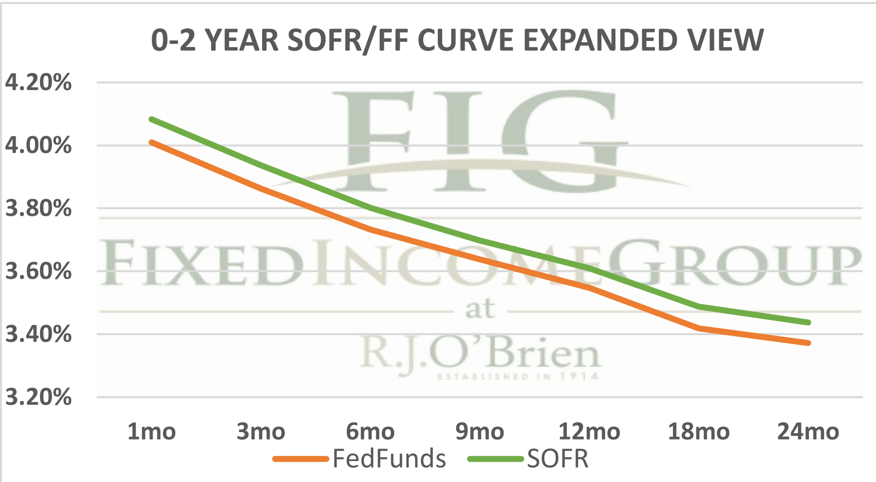
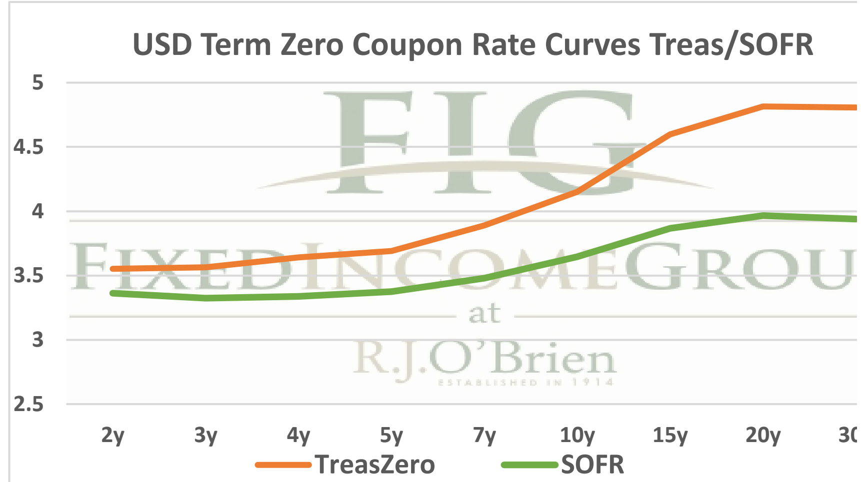
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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							
4.08308%	**3.93695%**	**3.80197%**	**3.69815%**	**3.60965%**	**3.48708%**	**3.43708%**	**3.45947%**
1.003515988	1.010061101	1.019221053	1.028044283	1.036597878	1.052984175	1.069696354	1.105321497
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/9/2025	10/9/2025	10/9/2025	10/9/2025	10/9/2025	10/9/2025	10/9/2025	10/9/2025
11/8/2025	1/8/2026	4/8/2026	7/8/2026	10/8/2026	4/8/2027	10/8/2027	10/8/2028
31	92	182	273	365	547	730	1096

Term FedFunds from 1-day Returns							
4.00963%	**3.86274%**	**3.73251%**	**3.63776%**	**3.54713%**	**3.41805%**	**3.37180%**	
100.34527%	**100.98714%**	**101.88699%**	**102.75864%**	**103.59639%**	**105.19354%**	**106.83727%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/9/2025	**10/9/2025**	**10/9/2025**	**10/9/2025**	**10/9/2025**	**10/9/2025**	**10/9/2025**	
11/8/2025	**1/8/2026**	**4/8/2026**	**7/8/2026**	**10/8/2026**	**4/8/2027**	**10/8/2027**	
31	92	182	273	365	547	730	
						10/9/2025 6:51 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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