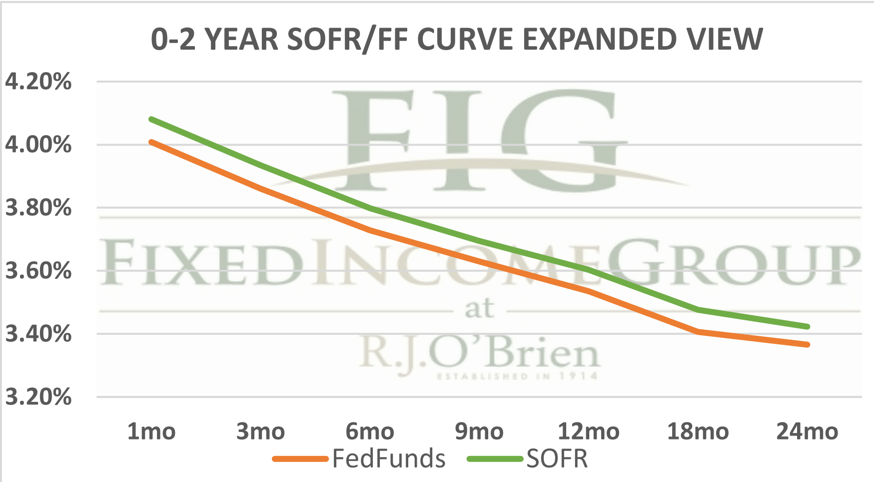
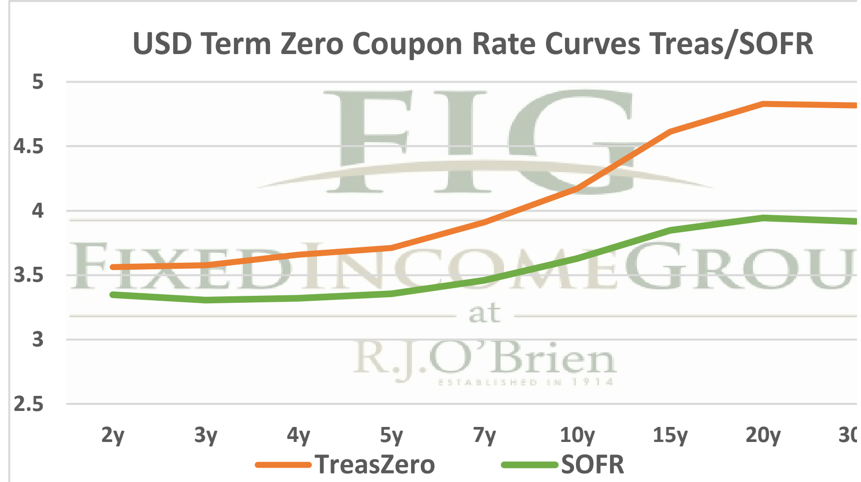
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.08072%	**3.93495%**	**3.79845%**	**3.69492%**	**3.60296%**	**3.47606%**	**3.42277%**	**3.44250%**
1.003513951	1.01005598	1.019203279	1.028019788	1.036530052	1.05281681	1.069406135	1.104805047
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/10/2025	10/10/2025	10/10/2025	10/10/2025	10/10/2025	10/10/2025	10/10/2025	10/10/2025
11/9/2025	1/9/2026	4/9/2026	7/9/2026	10/9/2026	4/9/2027	10/9/2027	10/9/2028
31	92	182	273	365	547	730	1096

Term FedFunds from 1-day Returns

4.00835%	**3.86058%**	**3.72833%**	**3.62999%**	**3.53581%**	**3.40650%**	**3.36583%**	
100.34516%	**100.98659%**	**101.88488%**	**102.75274%**	**103.58491%**	**105.17598%**	**106.82515%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/10/2025	**10/10/2025**	**10/10/2025**	**10/10/2025**	**10/10/2025**	**10/10/2025**	**10/10/2025**	
11/9/2025	**1/9/2026**	**4/9/2026**	**7/9/2026**	**10/9/2026**	**4/9/2027**	**10/9/2027**	
31	92	182	273	365	547	730	

10/10/2025 7:24 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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