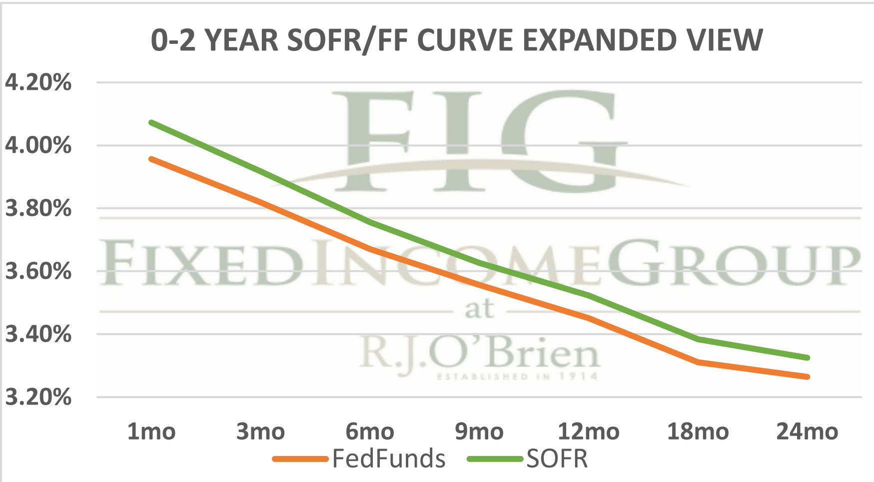
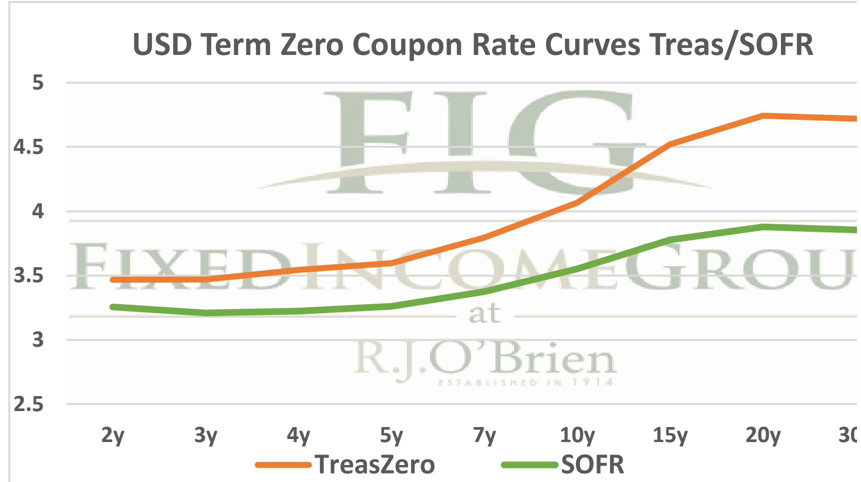
THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien





**** 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

4.07261%	**3.91769%**	**3.75605%**	**3.62707%**	**3.52286%**	**3.38423%**	**3.32504%**	**3.33659%**
1.003506967	1.010011866	1.018988924	1.027505288	1.035717858	1.051421562	1.067424474	1.10158049
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
10/16/2025	10/16/2025	10/16/2025	10/16/2025	10/16/2025	10/16/2025	10/16/2025	10/16/2025
11/15/2025	1/15/2026	4/15/2026	7/15/2026	10/15/2026	4/15/2027	10/15/2027	10/15/2028
31	92	182	273	365	547	730	1096

Term FedFunds from 1-day Returns

3.95664%	**3.81870%**	**3.67076%**	**3.55645%**	**3.45149%**	**3.31083%**	**3.26434%**	
100.34071%	**100.97589%**	**101.85577%**	**102.69698%**	**103.49943%**	**105.03062%**	**106.61936%**	
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	
10/16/2025	**10/16/2025**	**10/16/2025**	**10/16/2025**	**10/16/2025**	**10/16/2025**	**10/16/2025**	
11/15/2025	**1/15/2026**	**4/15/2026**	**7/15/2026**	**10/15/2026**	**4/15/2027**	**10/15/2027**	
31	92	182	273	365	547	730	

10/16/2025 7:23 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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