RJO FIG

Fixed Income Group A Division of RJ O'Brien

FUTURES IMPLIED ‘SPOT’ TERM RATES – DERIVED FROM SOFR & ICE-SETTLED LIBOR

June 11, 2019

Fixed Income Group
A Division of RJ O’Brien
800.367.3349
www.fixedincomegroup.com

Contract	1 Month	2 Month	3 Month	6 Month	1 Year
Derived From: 1-month SOFR Futures	2.4325	2.3660	2.3090		
Derived From: 3-month SOFR Futures				2.1650	1.9540
ICE-Settled LIBOR	2.4011		2.4279	2.3416	2.3330