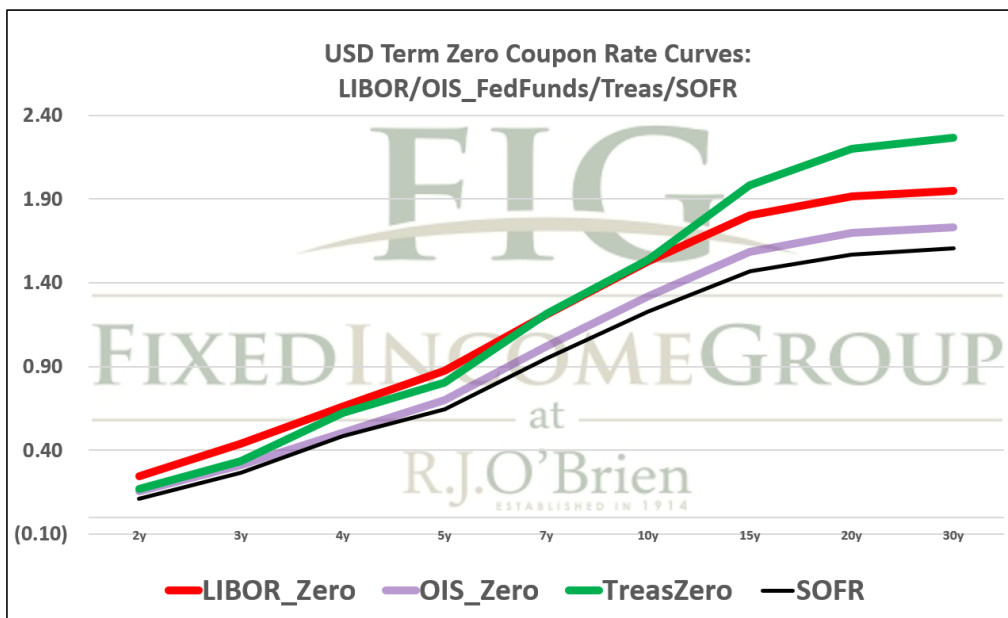
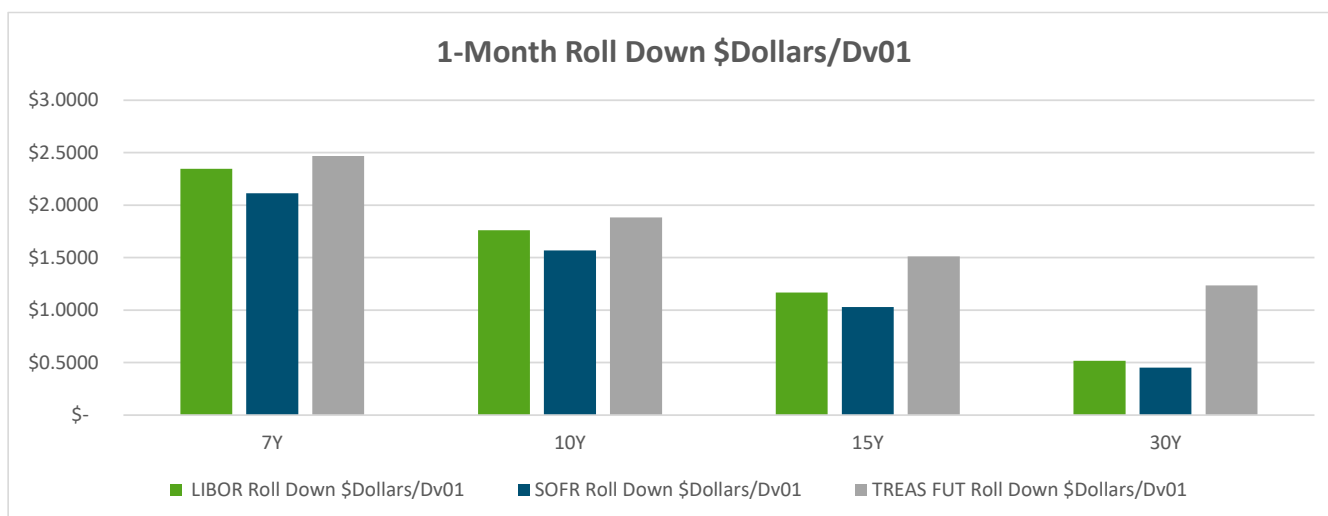




LIBOR v. SOFR v. Treasury Future Monthly Roll Down/Carry

	LIBOR			SOFR			Treasury Futures		
	DV'01	CARRY	Mthly Roll Down \$Dollars/Dv01	DV'01	CARRY	Mthly Roll Down \$Dollars/Dv01	DV'01	Roll Down	Mthly Roll Down \$Dollars/Dv01
7Y	\$ 66.96	\$ 157.22	\$ 2.3480	\$ 68.27	\$ 144.29	\$ 2.1135	\$ 84.67	\$ 208.98	\$ 2.4682
10Y	\$ 92.61	\$ 163.17	\$ 1.7619	\$ 94.72	\$ 148.67	\$ 1.5696	\$ 134.45	\$ 253.06	\$ 1.8822
15Y	\$ 131.44	\$ 153.35	\$ 1.1667	\$ 135.27	\$ 139.27	\$ 1.0296	\$ 192.34	\$ 291.01	\$ 1.5130
30Y	\$ 217.97	\$ 112.61	\$ 0.5166	\$ 229.30	\$ 103.64	\$ 0.4520	\$ 355.05	\$ 438.31	\$ 1.2345



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RJO FIG Treasury Futures KR D Calculator: Discounting & Key Rate Buckets, CTD Is the Secret



USER INPUT CELLS							
ACTIVE FUTURE	U1						
	Desired DV'01	Desired DV'01	Desired DV'01	Desired DV'01	Desired DV'01	Desired DV'01	Desired DV'01
USER INPUT Desired DV'01	\$100,000	\$100,000	\$100,000	\$100,000	\$100,000	\$100,000	\$100,000
BUCKET	2-yr	3-yr	5-yr	7-yr	10-yr	15-20yr	25-30yr
FUTURE	TU fut	3Y fut	FV fut	TY fut	UXY fut	US fut	WN fut
fut DV'01	\$44.43	\$69.14	\$54.69	\$84.40	\$133.94	\$191.40	\$351.93
# contracts req'd	buy 2,251 TUU1 comdty	buy 1,446 3YU1 comdty	buy 1,829 FVU1 comdty	buy 1,185 TYU1 comdty	buy 747 UXYU1 comdty	buy 522 USU1 comdty	buy 284 WNU1 comdty

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