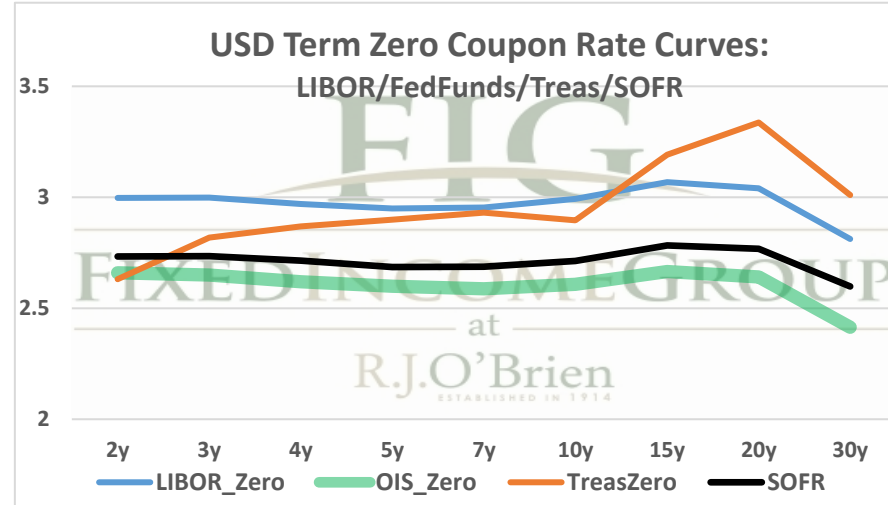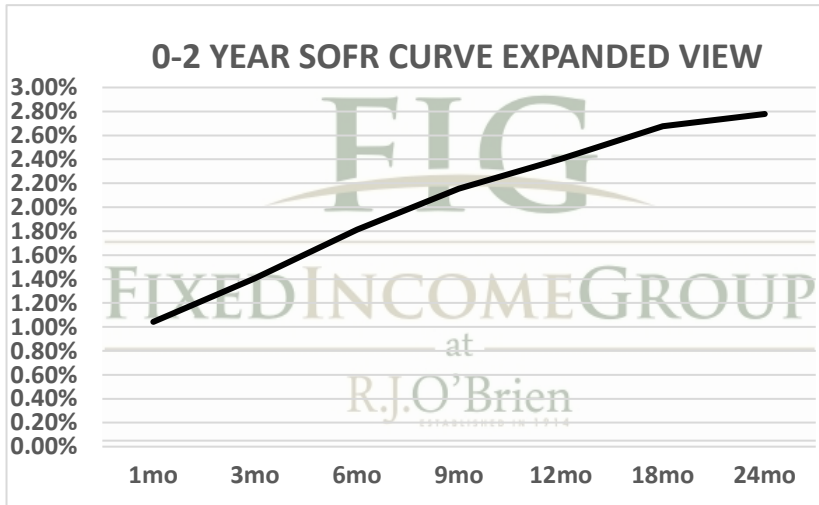# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien

Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently used in OIS markets) or a term rate setting in advance like LIBOR. You have questions, we have answers.

0-2 YEAR SOFR CURVE EXPANDED VIEW

USD Term Zero Coupon Rate Curves: LIBOR/FedFunds/Treas/SOFR

— LIBOR_Zero — OIS_Zero — TreasZero — SOFR

** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

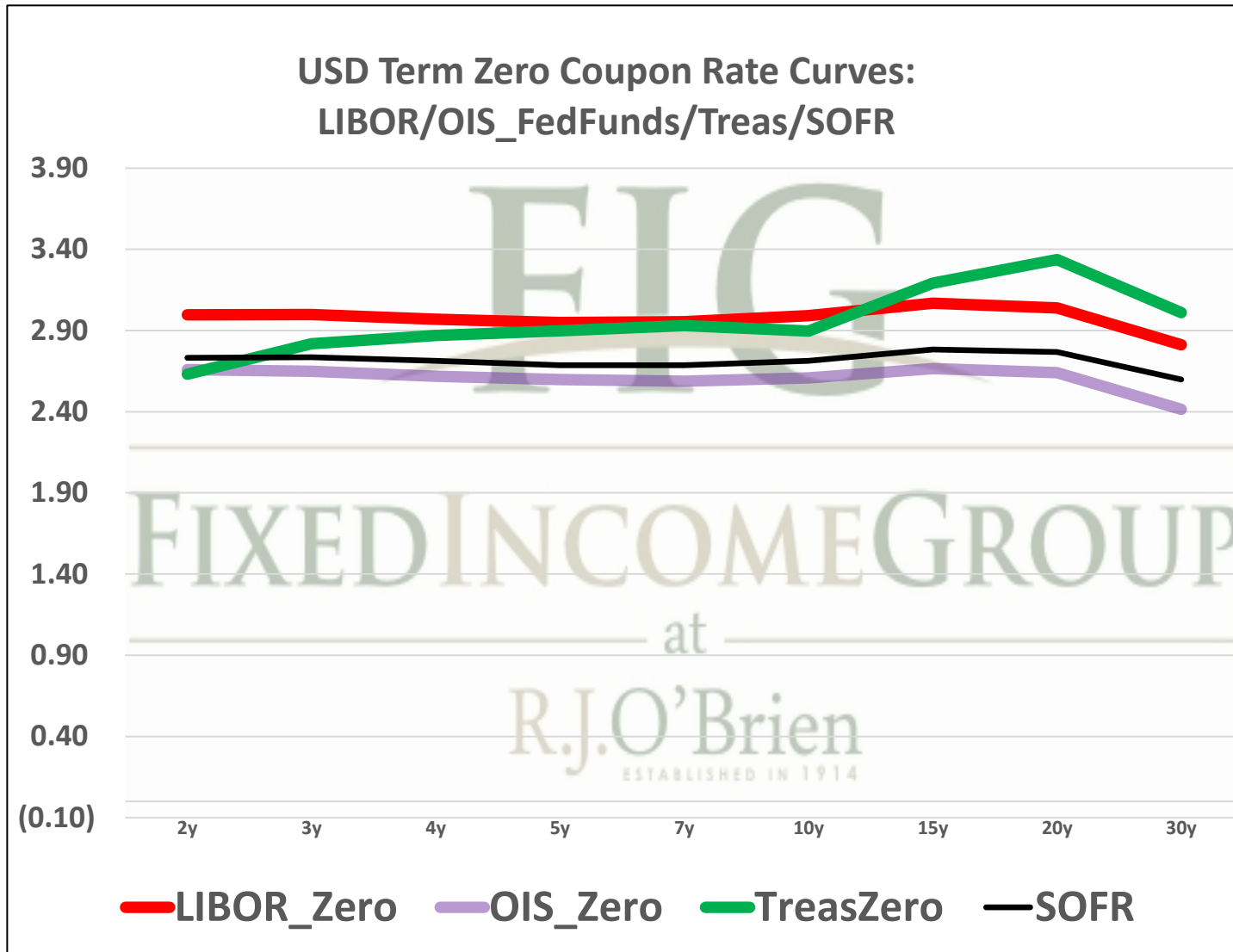| Term SOFR from 1-day Returns							
1.04228%	1.40777%	1.81392%	2.15566%	2.40410%	2.67607%	2.77864%	2.84236%
1.00086856	1.003597622	1.009220765	1.01634711	1.024374867	1.04073576	1.056421838	1.086534073
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/1/2022	6/1/2022	6/1/2022	6/1/2022	6/1/2022	6/1/2022	6/1/2022	6/1/2022
6/30/2022	8/31/2022	11/30/2022	2/28/2023	5/31/2023	11/30/2023	5/31/2024	5/31/2025
30	92	183	273	365	548	731	1096
AMERIBOR 30T Term Curve							
1.03482%	1.40874%	1.87177%	2.22919%	2.49411%	2.77619%	2.88627%	2.95823%
1.00083038	1.003512734	1.009391569	1.01681692	1.025148225	1.042154324	1.058519547	1.089975954
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
6/1/2022	6/1/2022	6/1/2022	6/1/2022	6/1/2022	6/1/2022	6/1/2022	6/1/2022
7/1/2022	9/1/2022	12/1/2022	3/1/2023	6/1/2023	12/1/2023	6/1/2024	6/1/2025
30	92	183	273	365	548	731	1096

For more information on the Libor replacement, contact: Rocco Chierici: 312-373-5439   SVP the Fixed Income Group at F
Corrine Baynes: 800-367-3349   VP the Fixed Income Group at RJ

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USD Term Zero Coupon Rate Curves: LIBOR/OIS_FedFunds/Treas/SOFR

Legend: LIBOR_Zero, OIS_Zero, TreasZero, SOFR

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