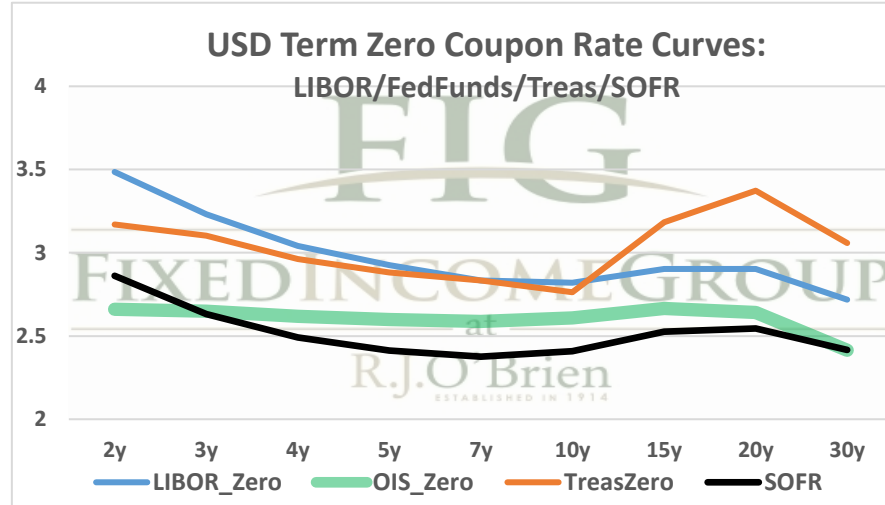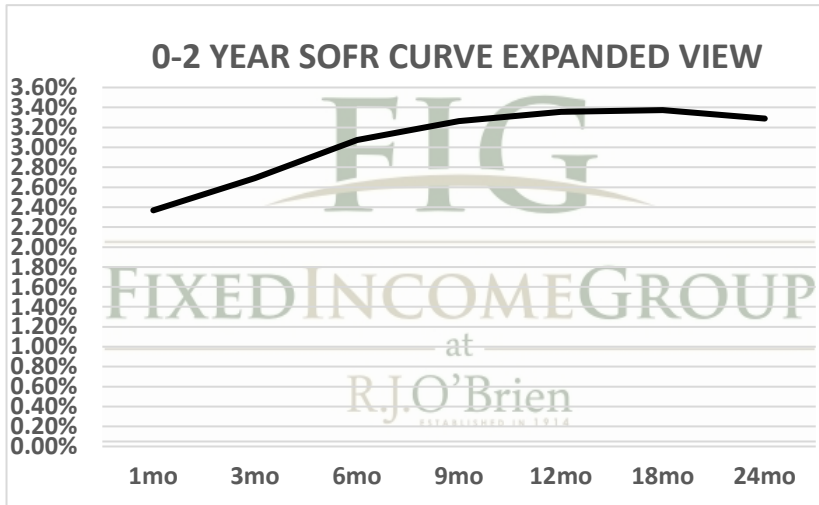# THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien

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

** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.
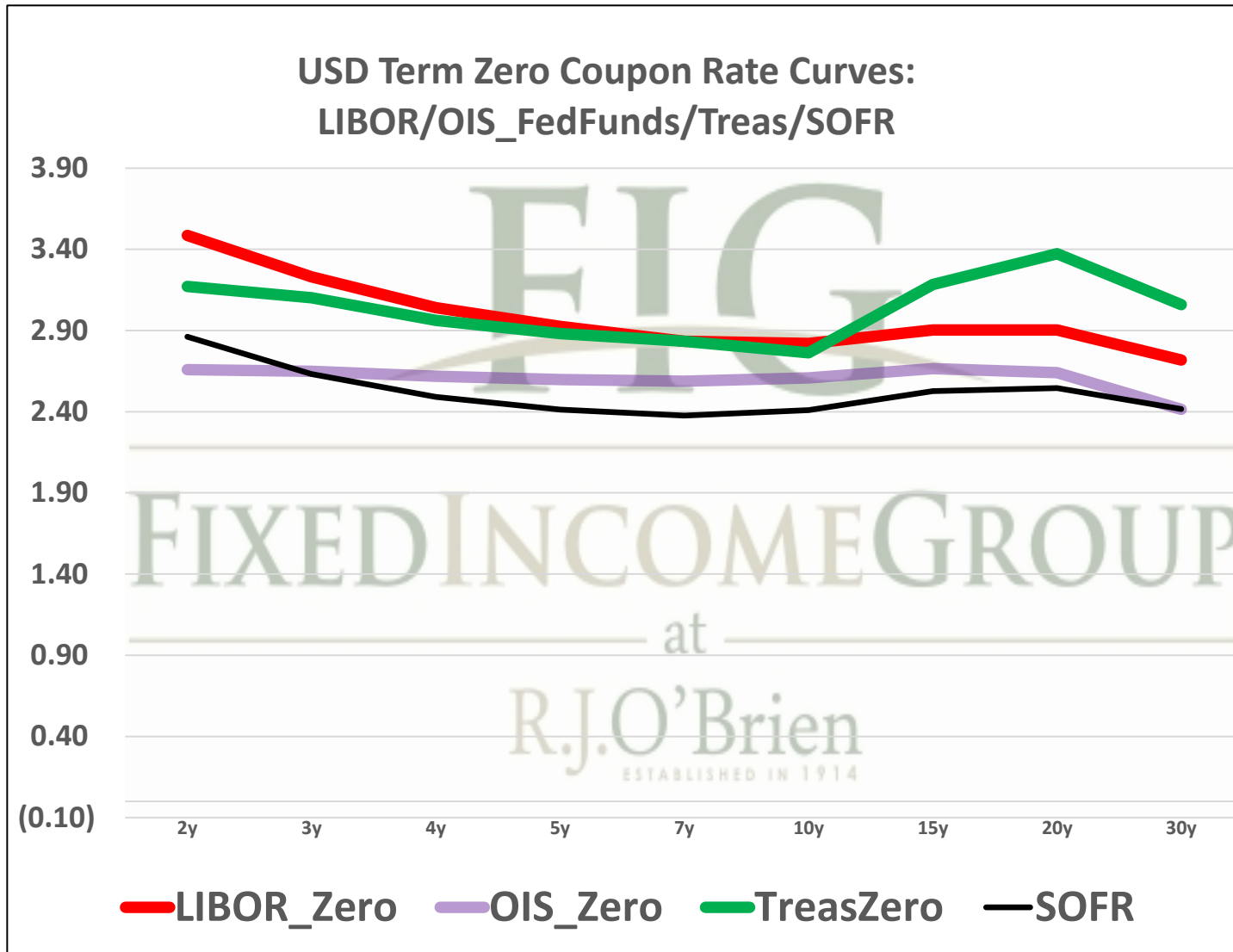
Term SOFR from 1-day Returns							
2.36799%	**2.69274%**	**3.07368%**	**3.26382%**	**3.35670%**	**3.37320%**	**3.28843%**	**3.08695%**
1.0020391	1.00688145	1.01570992	1.02475061	1.034033199	1.051441284	1.066773398	1.093980519
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/13/2022	8/13/2022	8/13/2022	8/13/2022	8/13/2022	8/13/2022	8/13/2022	8/13/2022
9/12/2022	11/12/2022	2/12/2023	5/12/2023	8/12/2023	2/12/2024	8/12/2024	8/12/2025
31	92	184	273	365	549	731	1096
AMERIBOR 30T Term Curve							
2.44247%	**2.72512%**	**3.17145%**	**3.37756%**	**3.47716%**	**3.50144%**	**3.42542%**	**3.22787%**
1.0011527	1.005788858	1.014832594	1.02419986	1.033873408	1.052114471	1.068389584	1.097391711
1mo	**3mo**	**6mo**	**9mo**	**12mo**	**18mo**	**24mo**	**36mo**
8/1/2022	8/1/2022	8/1/2022	8/1/2022	8/1/2022	8/1/2022	8/1/2022	8/1/2022
9/1/2022	11/1/2022	2/1/2023	5/1/2023	8/1/2023	2/1/2024	8/1/2024	8/1/2025
31	92	184	273	365	549	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

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

USD Term Zero Coupon Rate Curves:
LIBOR/OIS_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.

The risk of loss in trading futures and/or options is substantial, and each investor and/or trader must consider whether this is a suitable investment.
See our full disclaimer at www.rjobrien.com. Copyright © 2022 RJO FIG

8/16/2022 6:57

ct

ЯO

ɩO

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