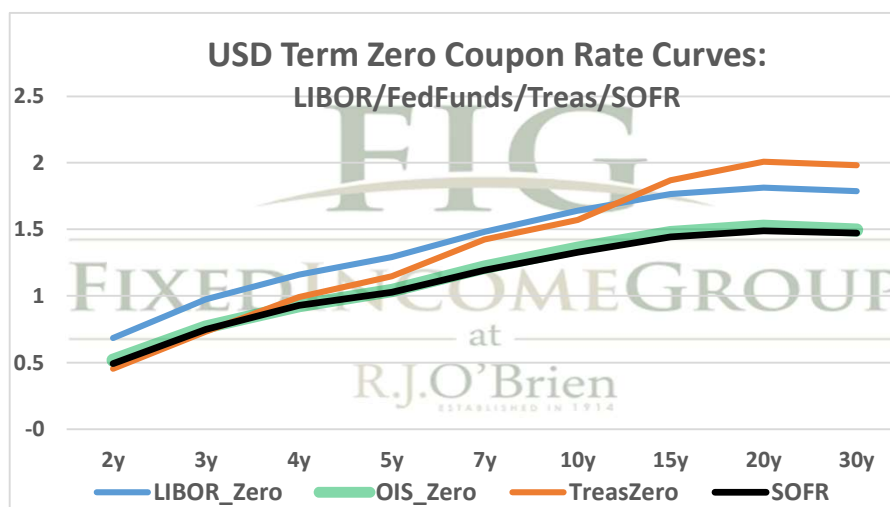
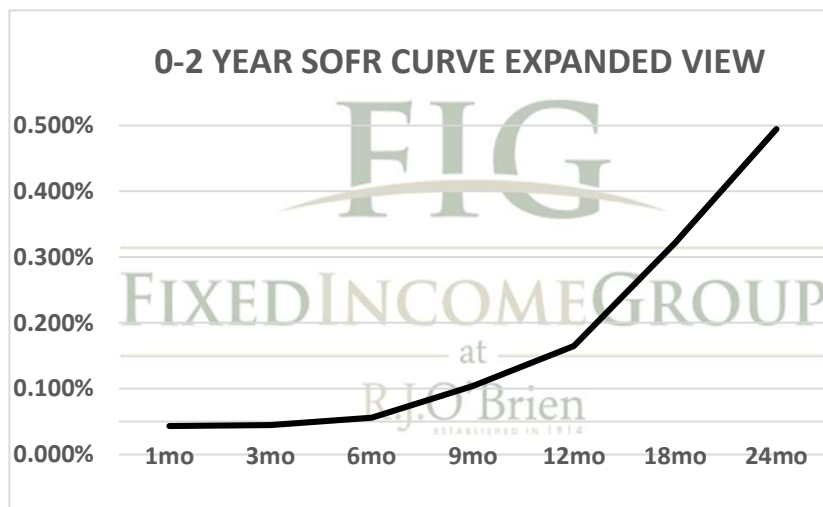


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently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



** 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							
0.04315%	0.04462%	0.05551%	0.10369%	0.16464%	0.32093%	0.49455%	0.76873%
1.00003596	1.000114026	1.000279079	1.00078633	1.001669235	1.004867452	1.010028302	1.023403487
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/3/2021	11/3/2021	11/3/2021	11/3/2021	11/3/2021	11/3/2021	11/3/2021	11/3/2021
12/2/2021	2/2/2022	5/2/2022	8/2/2022	11/2/2022	5/2/2023	11/2/2023	11/2/2024
30	92	181	273	365	546	730	1096
AMERIBOR 30T Term Curve							
0.09935%	0.09930%	0.10730%	0.13648%	0.18729%	0.32604%	0.49081%	0.76254%
1.00008465	1.000253764	1.000539501	1.00103499	1.001898963	1.004944933	1.009952586	1.023215236
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
11/3/2021	11/3/2021	11/3/2021	11/3/2021	11/3/2021	11/3/2021	11/3/2021	11/3/2021
12/3/2021	2/3/2022	5/3/2022	8/3/2022	11/3/2022	5/3/2023	11/3/2023	11/3/2024
30	92	181	273	365	546	730	1096

11/3/2021 10:33

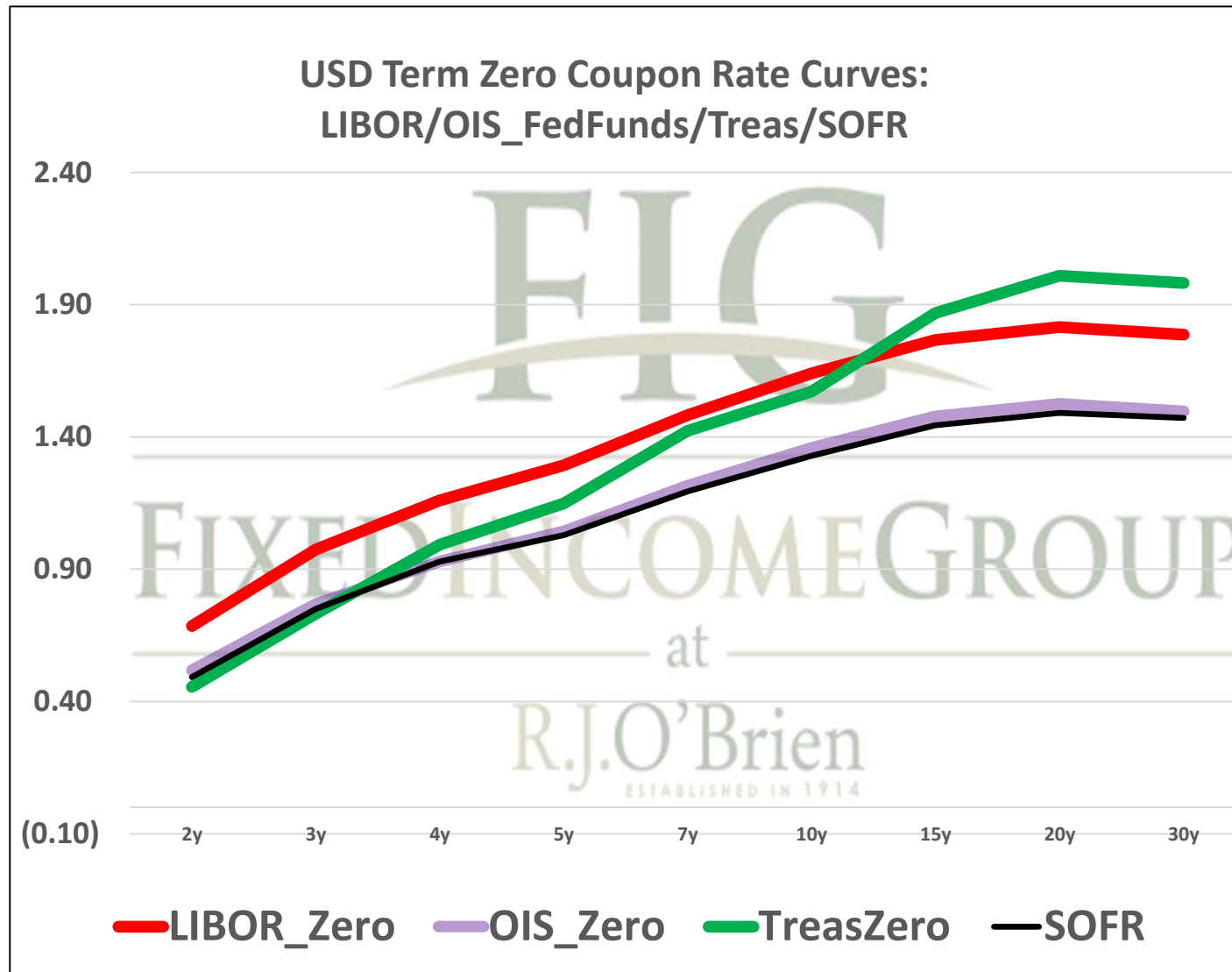
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For more information on the Libor replacement, contact: Rocco Chierici: 312-373-5439 SVP the Fixed Income Group at RJO
Corrine Baynes: 800-367-3349 VP the Fixed Income Group at RJO

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