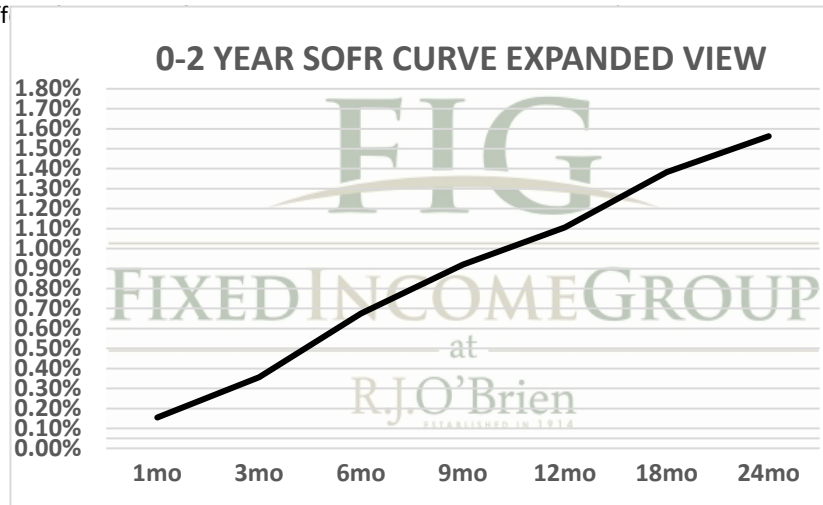
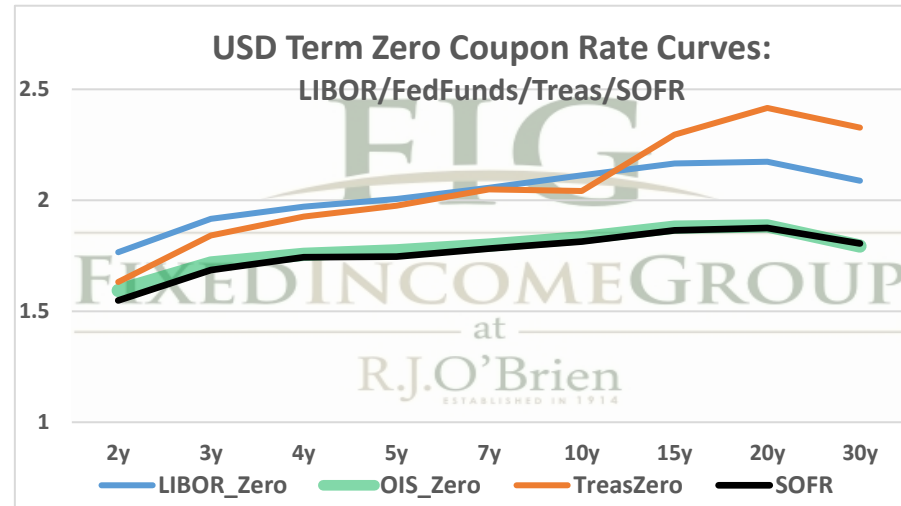


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to off



markets) or a term rate setting in advance like LIBOR. You have questions, we have answers.



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Term SOFR from 1-day Returns							
0.15435%	0.35653%	0.67423%	0.92001%	1.10528%	1.38319%	1.56255%	1.72627%
1.00012005	1.000881413	1.003389902	1.00697671	1.011206279	1.020978394	1.031685014	1.05255536
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/11/2022	2/11/2022	2/11/2022	2/11/2022	2/11/2022	2/11/2022	2/11/2022	2/11/2022
3/10/2022	5/10/2022	8/10/2022	11/10/2022	2/10/2023	8/10/2023	2/10/2024	2/10/2025
28	89	181	273	365	546	730	1096
AMERIBOR 30T Term Curve							
0.11326%	0.36838%	0.68862%	0.94023%	1.15387%	1.48715%	1.69533%	1.88219%
1.00012533	1.000910713	1.003462249	1.00713006	1.011698914	1.022555055	1.034377538	1.057302188
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/11/2022	2/11/2022	2/11/2022	2/11/2022	2/11/2022	2/11/2022	2/11/2022	2/11/2022
3/11/2022	5/11/2022	8/11/2022	11/11/2022	2/11/2023	8/11/2023	2/11/2024	2/11/2025
28	89	181	273	365	546	730	1096

2/11/2022 6:34

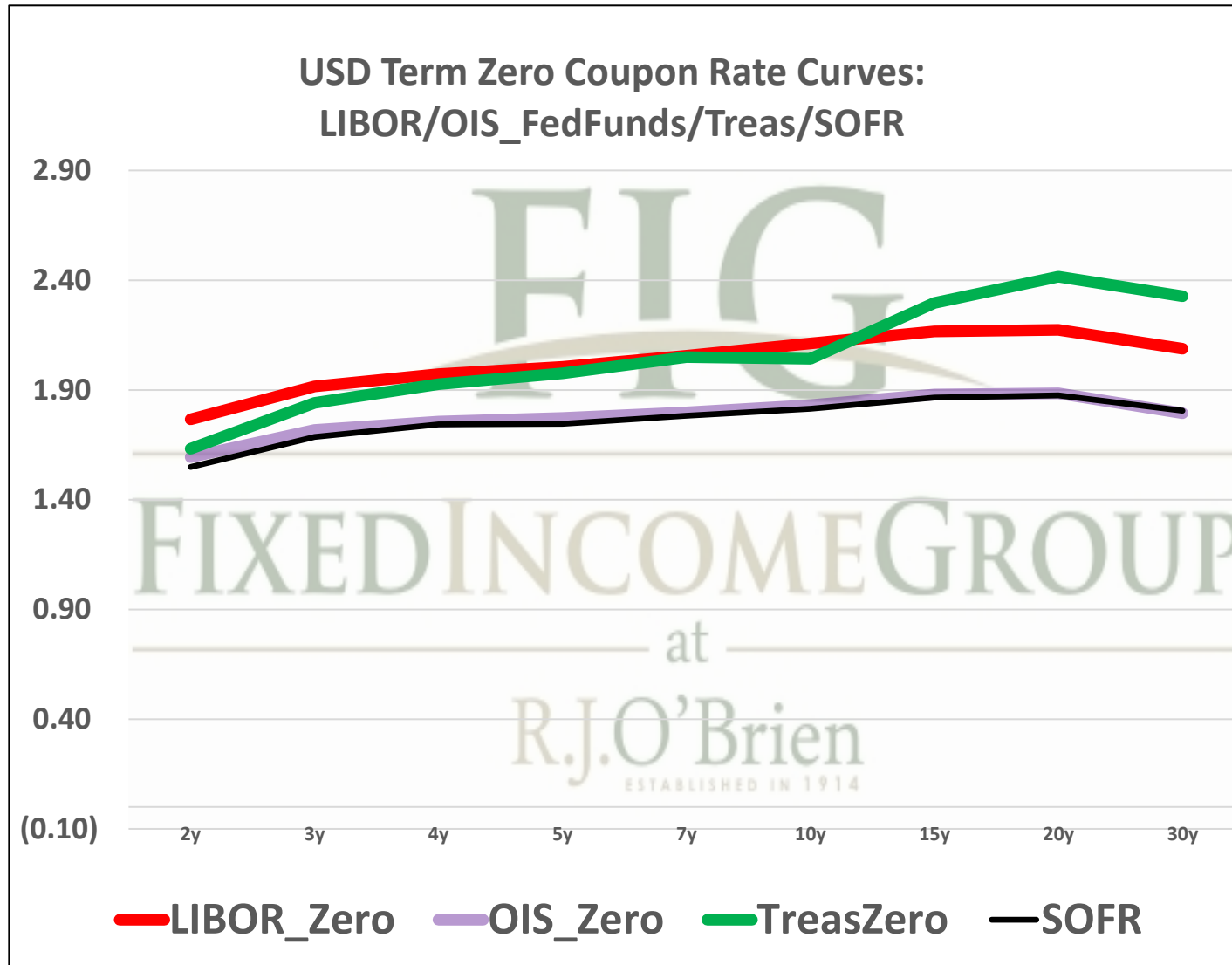
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For more information on the Libor replacement, contact: Rocco Chierici: 312-373-5439 SVP the Fixed Income Group at RJO
Corrine Baynes: 800-367-3349 VP the Fixed Income Group at RJO

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.

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