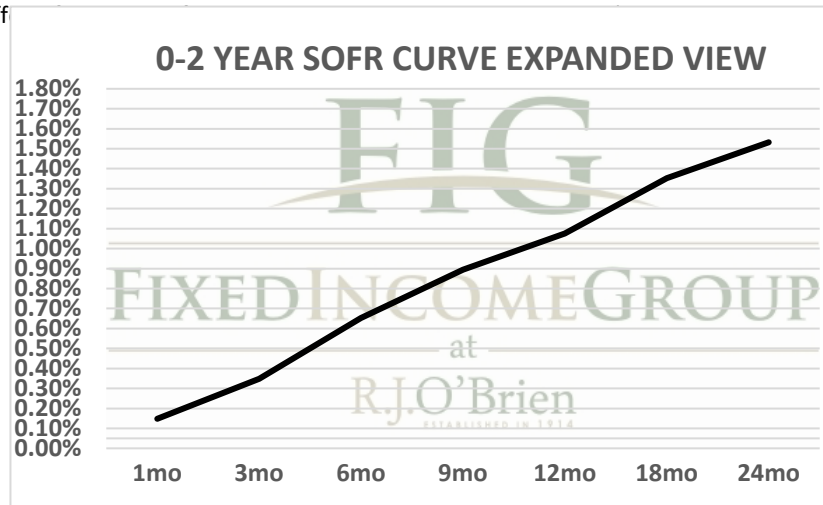
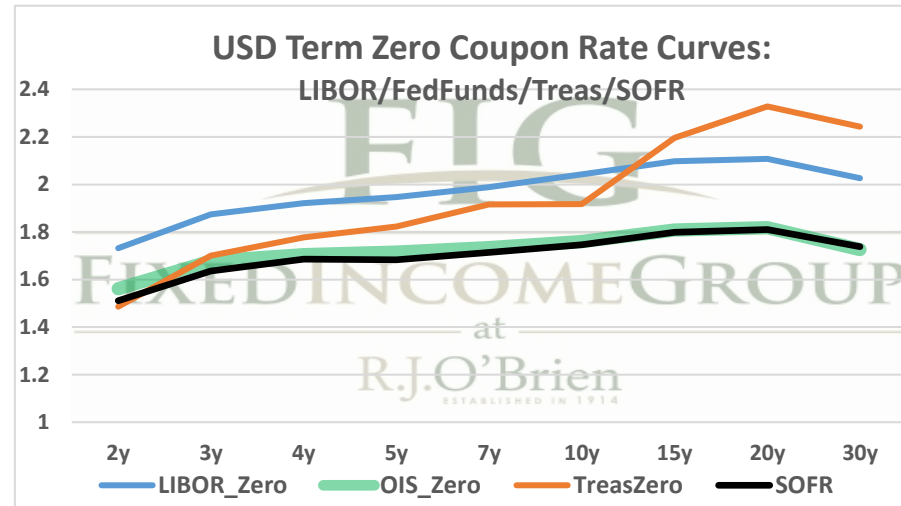


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to off



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							
0.14803%	0.34782%	0.65329%	0.89510%	1.07610%	1.35324%	1.53220%	1.68549%
1.00011514	1.000859894	1.003284604	1.00678787	1.010910454	1.020524179	1.03106965	1.051313886
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/14/2022	2/14/2022	2/14/2022	2/14/2022	2/14/2022	2/14/2022	2/14/2022	2/14/2022
3/13/2022	5/13/2022	8/13/2022	11/13/2022	2/13/2023	8/13/2023	2/13/2024	2/13/2025
28	89	181	273	365	546	730	1096
AMERIBOR 30T Term Curve							
0.11142%	0.31263%	0.63703%	0.87390%	1.06519%	1.36335%	1.55573%	1.73027%
1.0001051	1.000772885	1.003202847	1.00662704	1.010799832	1.020677466	1.031546813	1.052677012
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/14/2022	2/14/2022	2/14/2022	2/14/2022	2/14/2022	2/14/2022	2/14/2022	2/14/2022
3/14/2022	5/14/2022	8/14/2022	11/14/2022	2/14/2023	8/14/2023	2/14/2024	2/14/2025
28	89	181	273	365	546	730	1096

2/14/2022 6:27

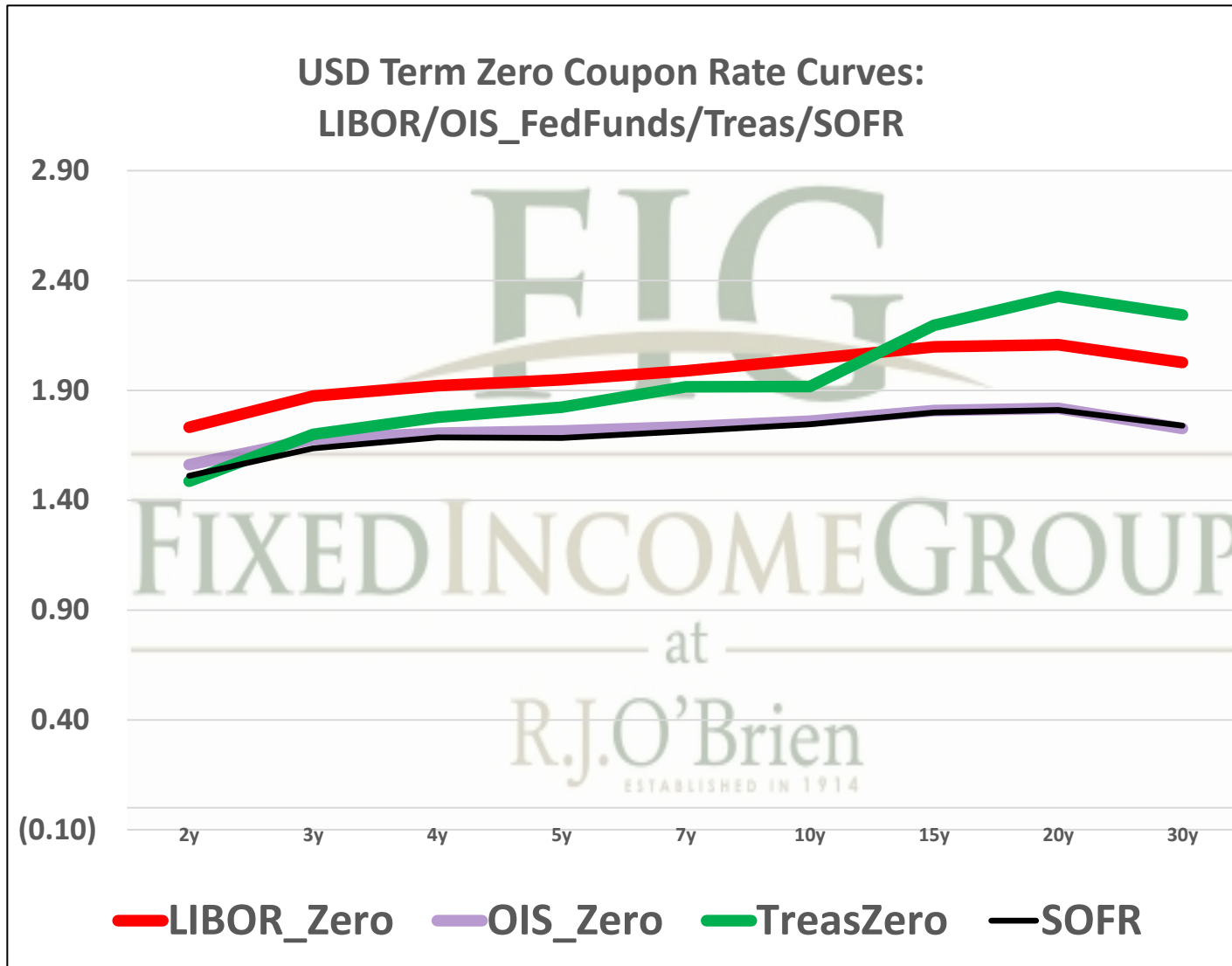
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For more information on the Libor replacement, contact: Rocco Chierici: 312-373-5439 SVP the Fixed Income Group at RJO
Corrine Baynes: 800-367-3349 VP the Fixed Income Group at RJO

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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