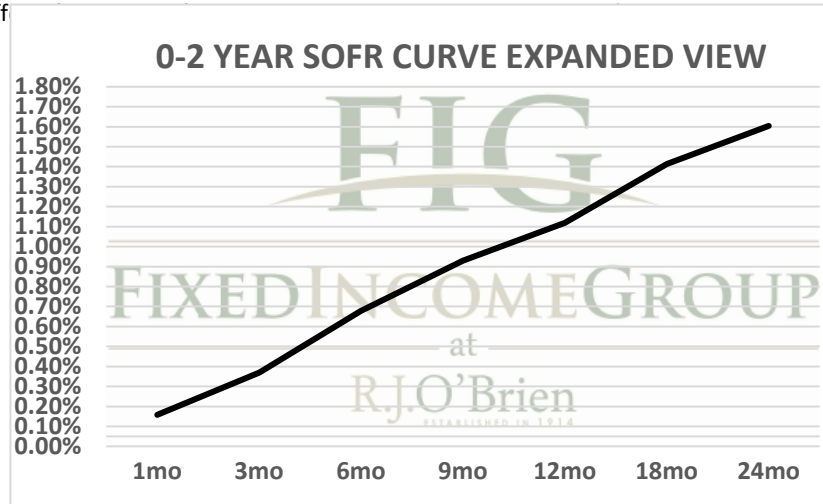
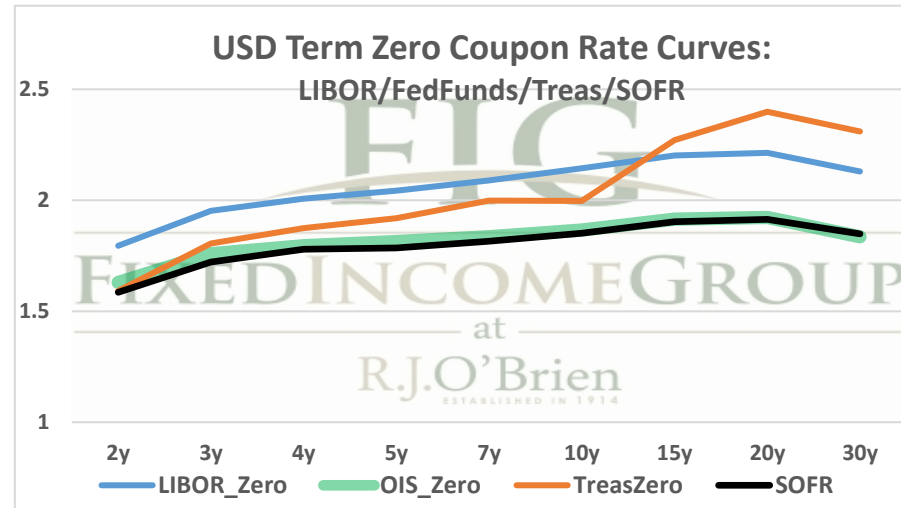


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to off



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							
0.15787%	0.36926%	0.67746%	0.92958%	1.11843%	1.41281%	1.60411%	1.77369%
1.00012279	1.0009129	1.003406127	1.00704929	1.01133959	1.021427681	1.032527808	1.053999008
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/15/2022	2/15/2022	2/15/2022	2/15/2022	2/15/2022	2/15/2022	2/15/2022	2/15/2022
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
AMERIBOR 30T Term Curve							
0.11750%	0.32568%	0.66005%	0.91274%	1.11906%	1.43807%	1.63959%	1.81934%
1.00011045	1.000805156	1.003318593	1.00692161	1.011345983	1.021810712	1.033247234	1.055388797
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/15/2022	2/15/2022	2/15/2022	2/15/2022	2/15/2022	2/15/2022	2/15/2022	2/15/2022
3/15/2022	5/15/2022	8/15/2022	11/15/2022	2/15/2023	8/15/2023	2/15/2024	2/15/2025
28	89	181	273	365	546	730	1096

2/15/2022 6:29

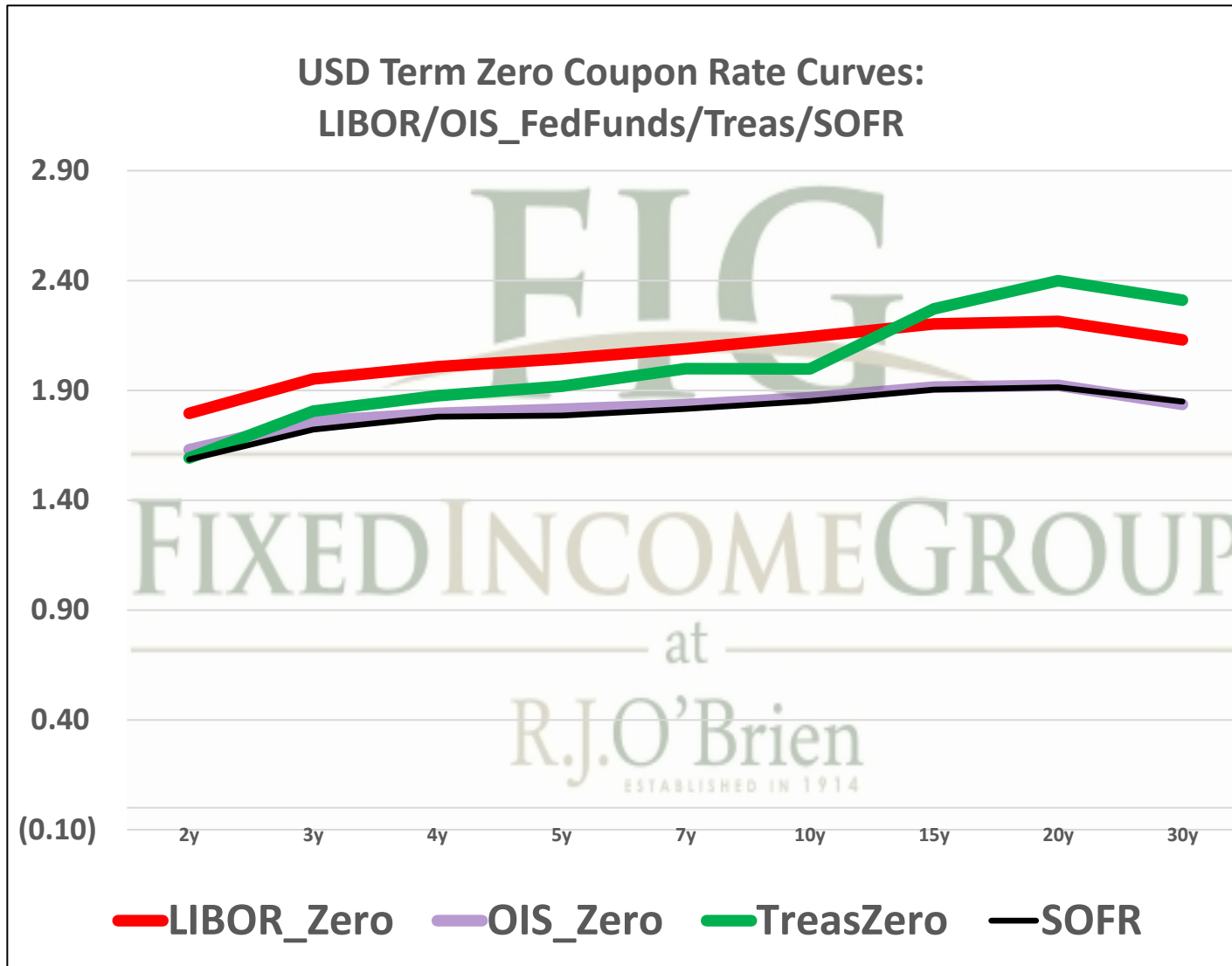
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For more information on the Libor replacement, contact: Rocco Chierici: 312-373-5439 SVP the Fixed Income Group at RJO
Corrine Baynes: 800-367-3349 VP the Fixed Income Group at RJO

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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