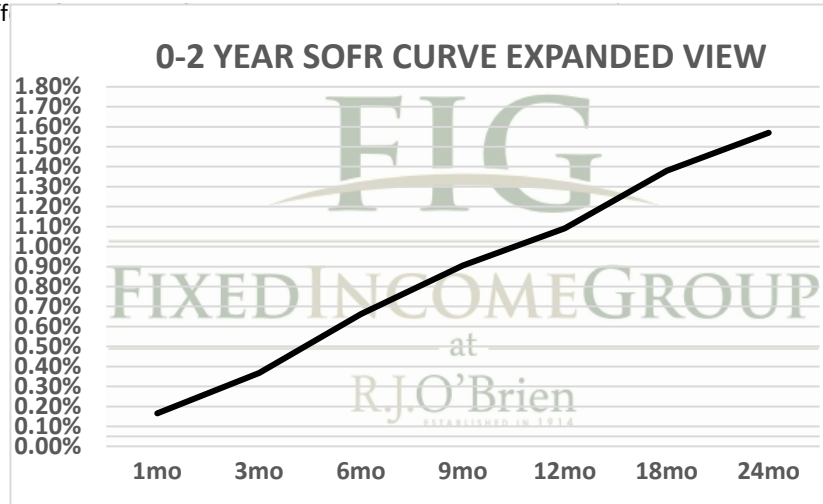
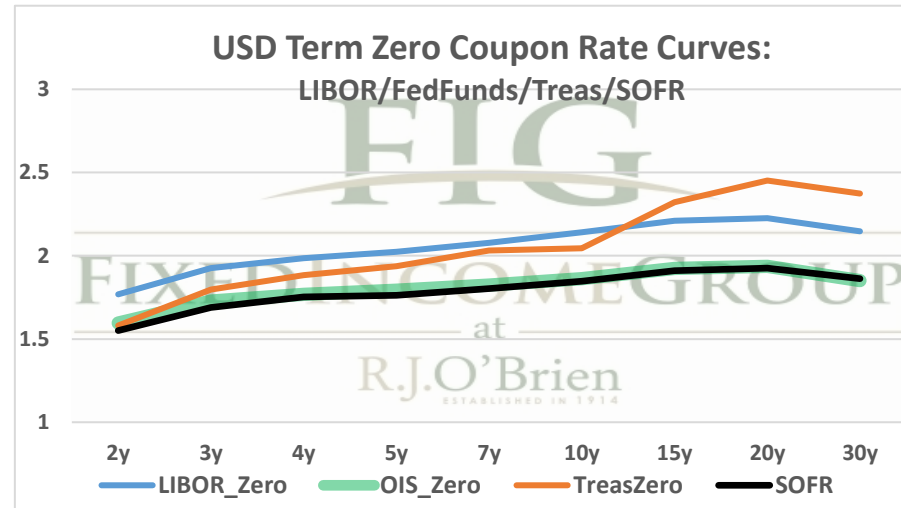


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to off



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							
0.16515%	0.36681%	0.66283%	0.90628%	1.09141%	1.38021%	1.56994%	1.74047%
1.00012845	1.000906845	1.003332562	1.00687262	1.011065666	1.020933248	1.031834866	1.052987675
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/16/2022	2/16/2022	2/16/2022	2/16/2022	2/16/2022	2/16/2022	2/16/2022	2/16/2022
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
AMERIBOR 30T Term Curve							
0.11764%	0.32765%	0.63905%	0.88436%	1.08908%	1.40938%	1.61966%	1.81403%
1.00011573	1.00081002	1.003213025	1.00670638	1.011042061	1.021375652	1.032843084	1.0552272
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/16/2022	2/16/2022	2/16/2022	2/16/2022	2/16/2022	2/16/2022	2/16/2022	2/16/2022
3/16/2022	5/16/2022	8/16/2022	11/16/2022	2/16/2023	8/16/2023	2/16/2024	2/16/2025
28	89	181	273	365	546	730	1096

2/16/2022 6:25

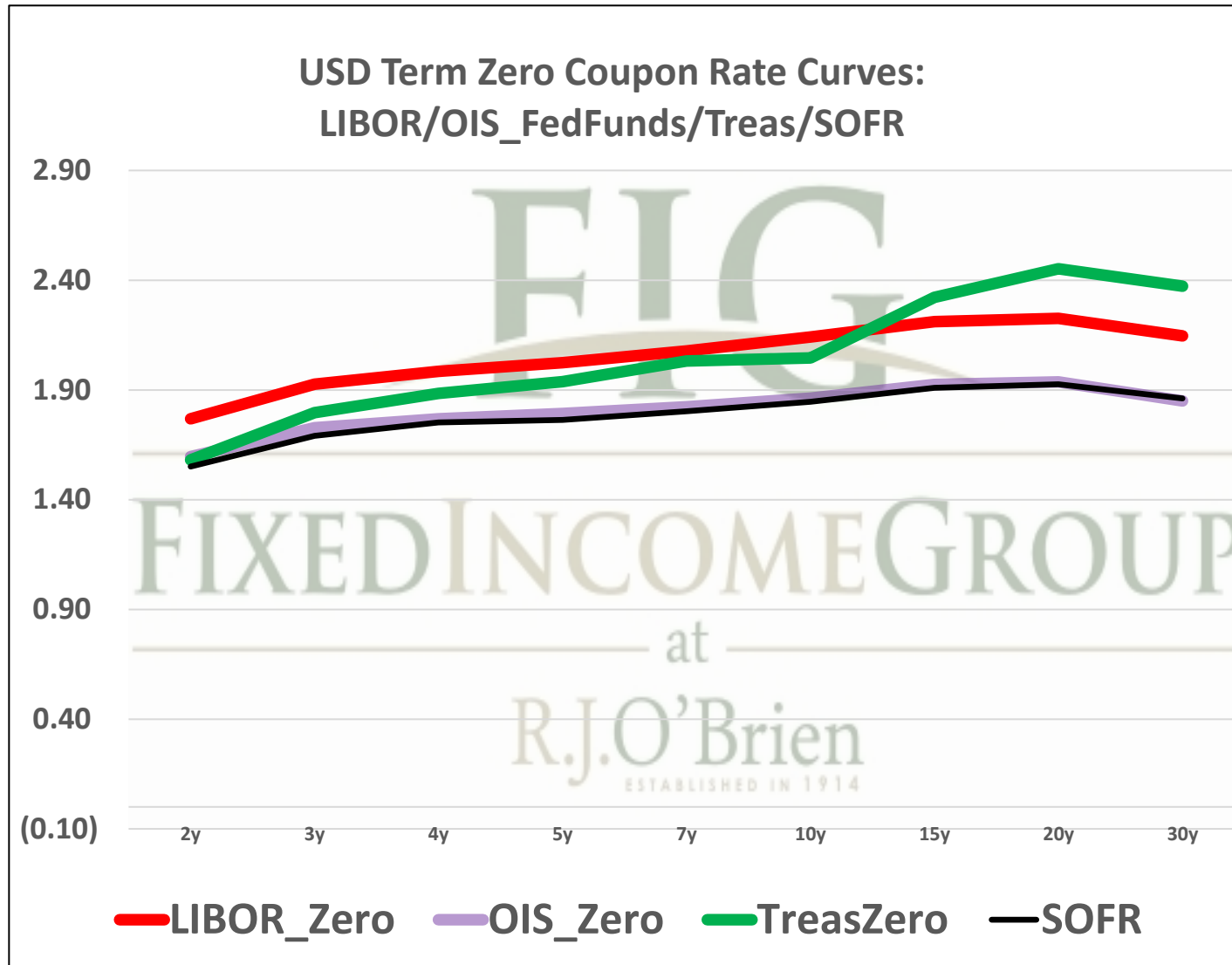
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For more information on the Libor replacement, contact: Rocco Chierici: 312-373-5439 SVP the Fixed Income Group at RJO
Corrine Baynes: 800-367-3349 VP the Fixed Income Group at RJO

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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