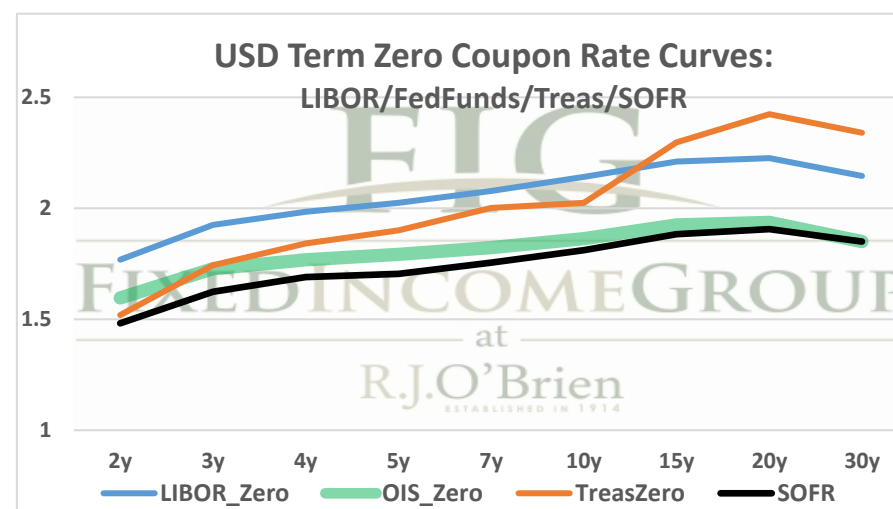
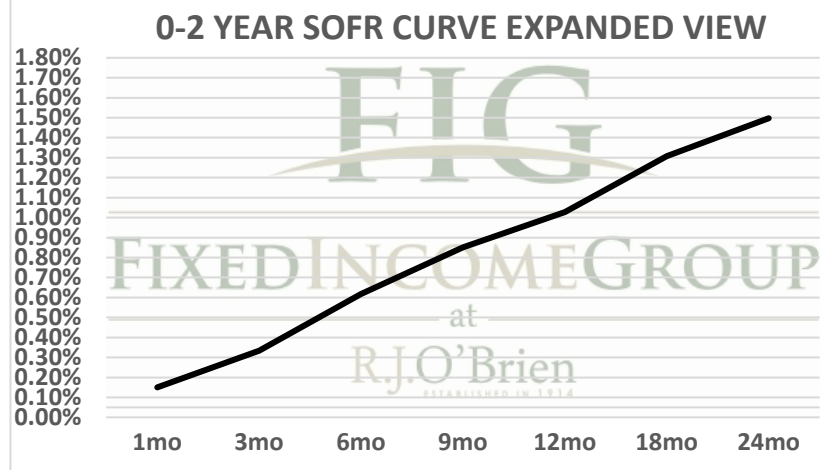


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to off



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Term SOFR from 1-day Returns							
0.15013%	0.33374%	0.61699%	0.85106%	1.02680%	1.30823%	1.49733%	1.67184%
1.00011677	1.000825075	1.003102108	1.00645388	1.010410598	1.019841427	1.030362431	1.050898091
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/17/2022	2/17/2022	2/17/2022	2/17/2022	2/17/2022	2/17/2022	2/17/2022	2/17/2022
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
AMERIBOR 30T Term Curve							
0.11815%	0.31337%	0.60983%	0.84281%	1.03906%	1.34671%	1.55209%	1.75154%
1.00011871	1.000774727	1.0030661	1.00639131	1.010534943	1.020425174	1.031473013	1.053324804
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/17/2022	2/17/2022	2/17/2022	2/17/2022	2/17/2022	2/17/2022	2/17/2022	2/17/2022
3/17/2022	5/17/2022	8/17/2022	11/17/2022	2/17/2023	8/17/2023	2/17/2024	2/17/2025
28	89	181	273	365	546	730	1096

2/17/2022 6:35

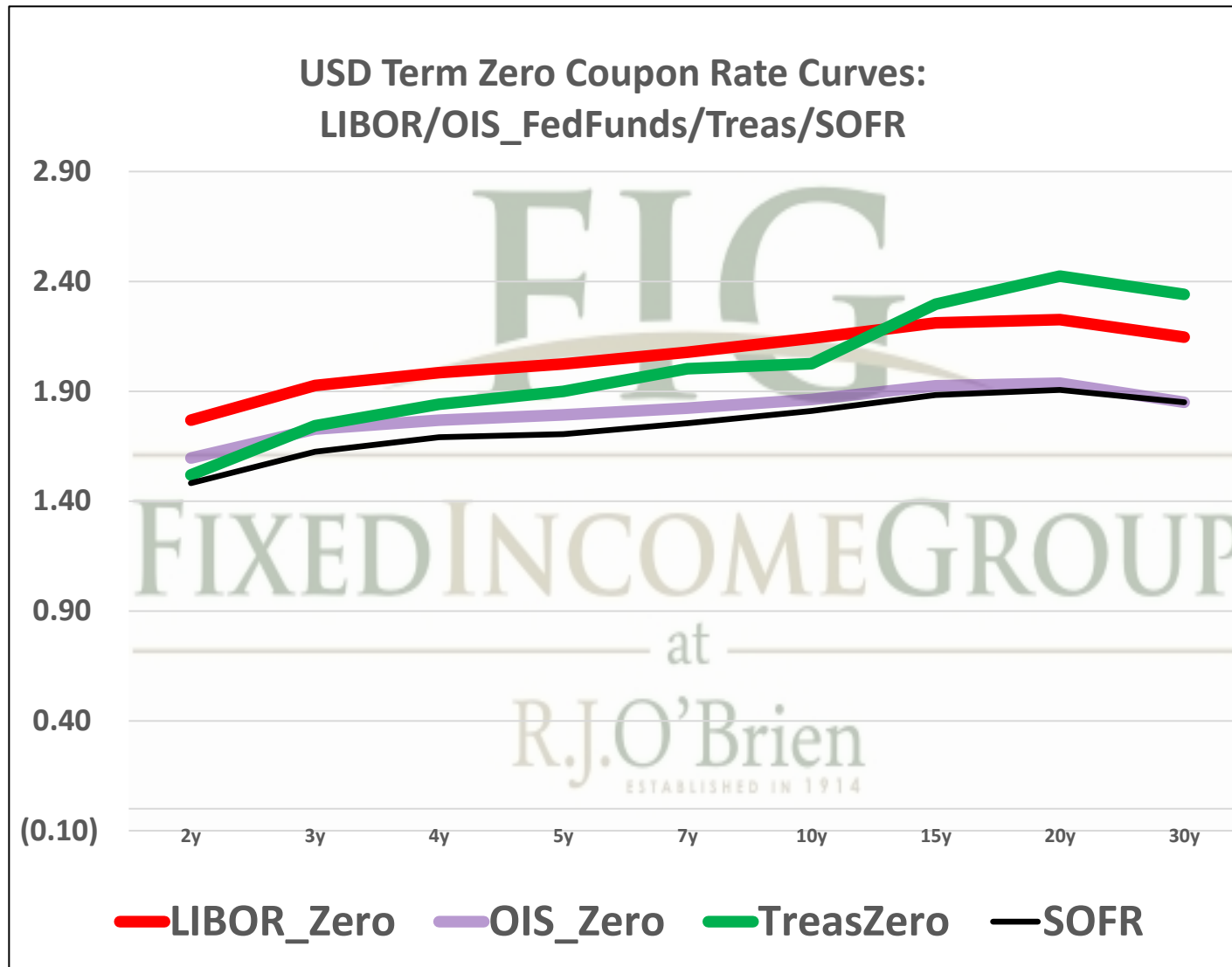
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For more information on the Libor replacement, contact: Rocco Chierici: 312-373-5439 SVP the Fixed Income Group at RJO
Corrine Baynes: 800-367-3349 VP the Fixed Income Group at RJO

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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