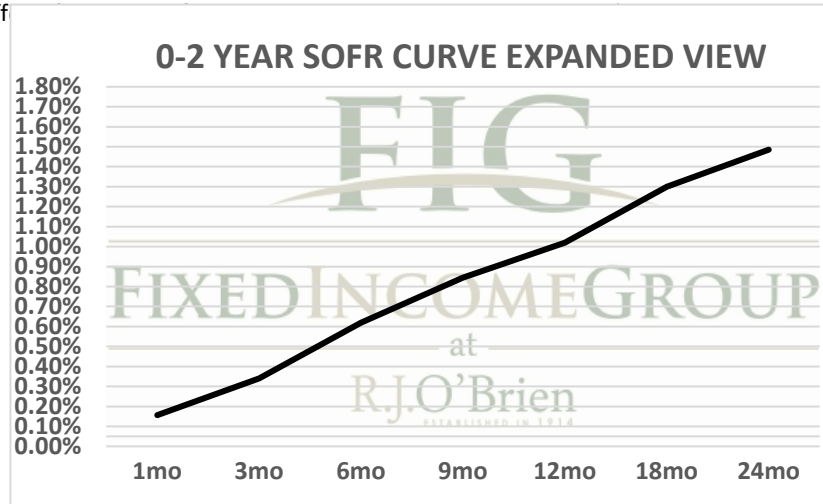
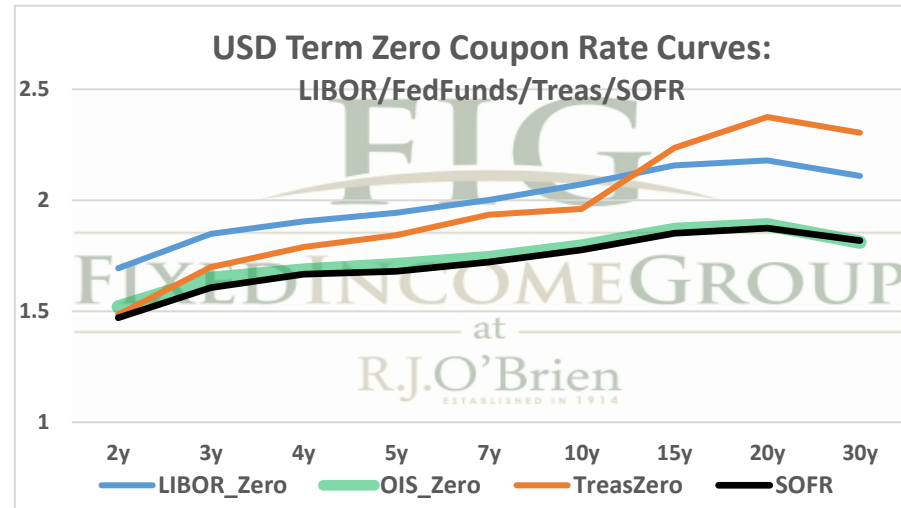


THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien

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.



** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
0.15630%	0.34028%	0.61832%	0.84510%	1.02005%	1.29942%	1.48521%	1.65304%
1.00012157	1.000841259	1.003108779	1.00640867	1.010342148	1.019707894	1.030116701	1.050325968
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/18/2022	2/18/2022	2/18/2022	2/18/2022	2/18/2022	2/18/2022	2/18/2022	2/18/2022
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
AMERIBOR 30T Term Curve							
0.12240%	0.31011%	0.59910%	0.82690%	1.01987%	1.31946%	1.51915%	1.70541%
1.00012191	1.000766668	1.003012152	1.00627062	1.010340364	1.020011838	1.030804912	1.051920381
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/18/2022	2/18/2022	2/18/2022	2/18/2022	2/18/2022	2/18/2022	2/18/2022	2/18/2022
3/18/2022	5/18/2022	8/18/2022	11/18/2022	2/18/2023	8/18/2023	2/18/2024	2/18/2025
28	89	181	273	365	546	730	1096

2/18/2022 6:45

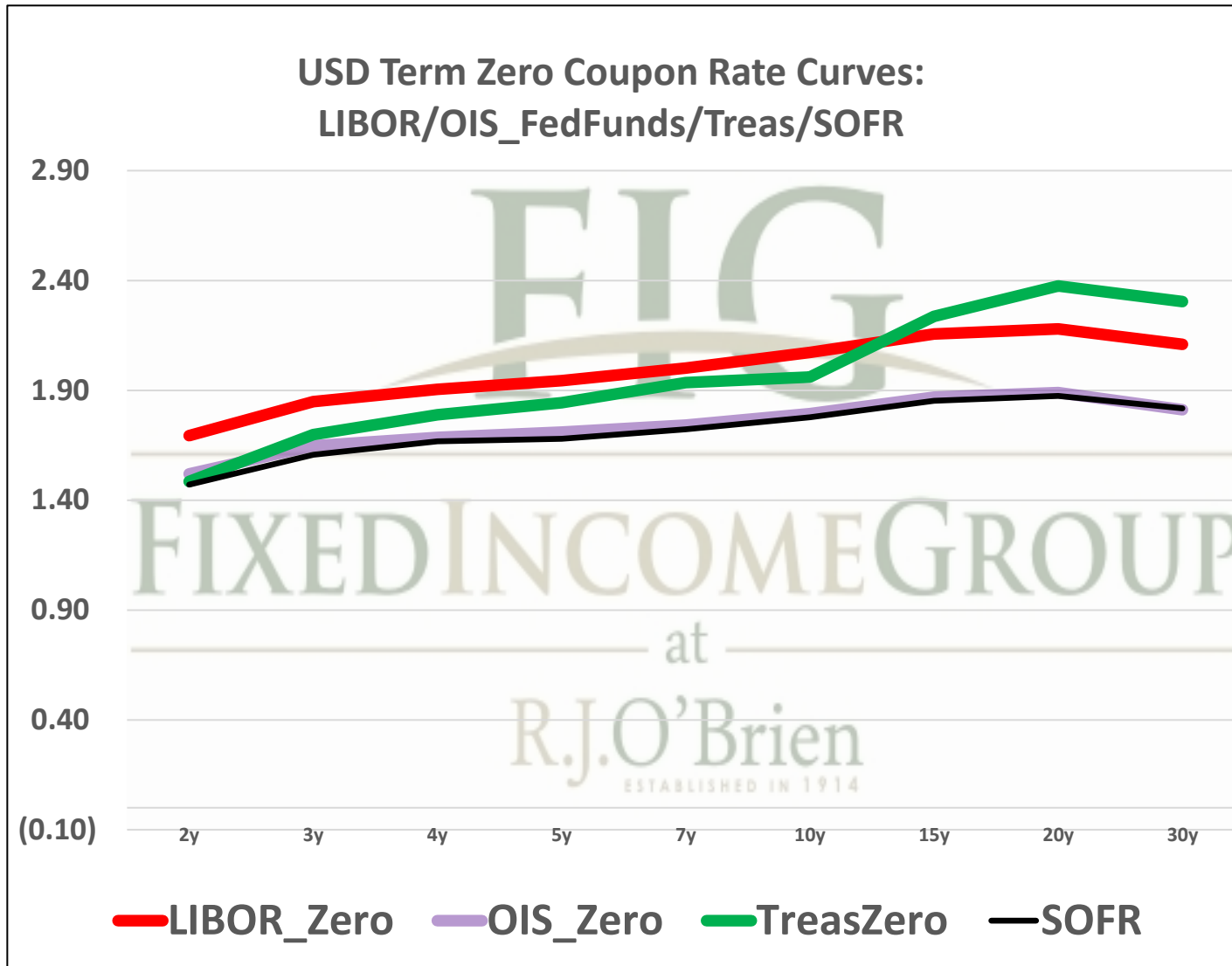
ct

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.

See our full disclaimer at www.rjobrien.com. Copyright © 2022 RJO FIG

THE STIR CURVE: Distributed by The Fixed Income Group at RJ O'Brien



**** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.**

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.

See our full disclaimer at www.rjobrien.com. Copyright © 2022 RJO FIG