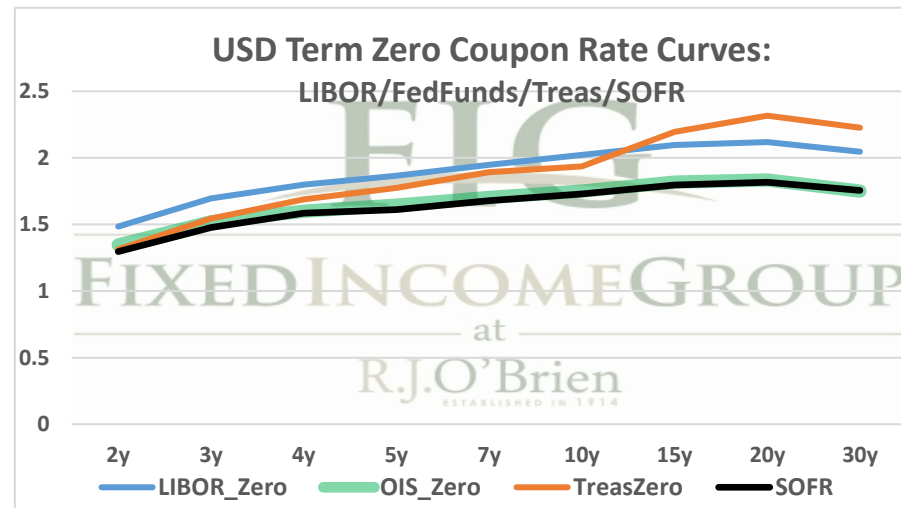


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently used in OIS 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							
0.05364%	0.22670%	0.48872%	0.69394%	0.84898%	1.10951%	1.29771%	1.51072%
1.00004172	1.000560455	1.002457152	1.00526236	1.00860776	1.016827577	1.026314754	1.045992907
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/1/2022	2/1/2022	2/1/2022	2/1/2022	2/1/2022	2/1/2022	2/1/2022	2/1/2022
2/28/2022	4/30/2022	7/31/2022	10/31/2022	1/31/2023	7/31/2023	1/31/2024	1/31/2025
28	89	181	273	365	546	730	1096
AMERIBOR 30T Term Curve							
0.12315%	0.26761%	0.52874%	0.72891%	0.89724%	1.17378%	1.36624%	1.58551%
1.00009486	1.000661583	1.002658371	1.00552756	1.009096972	1.017802392	1.027704356	1.04827012
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
2/7/2022	2/7/2022	2/7/2022	2/7/2022	2/7/2022	2/7/2022	2/7/2022	2/7/2022
3/7/2022	5/7/2022	8/7/2022	11/7/2022	2/7/2023	8/7/2023	2/7/2024	2/7/2025
28	89	181	273	365	546	730	1096

2/7/2022 6:32

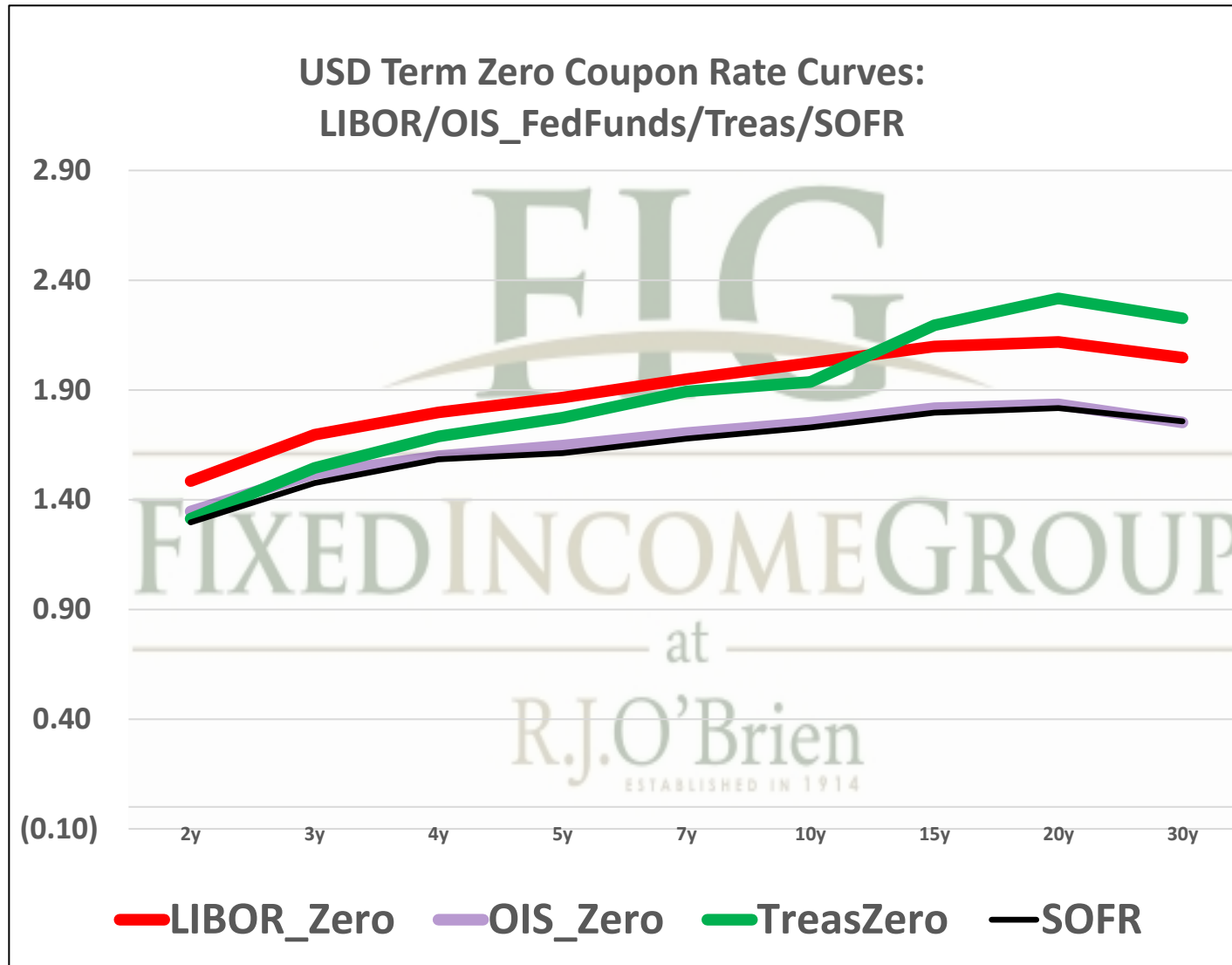
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For more information on the Libor replacement, contact: Rocco Chierici: 312-373-5439 SVP the Fixed Income Group at RJO
Corrine Baynes: 800-367-3349 VP the Fixed Income Group at RJO

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