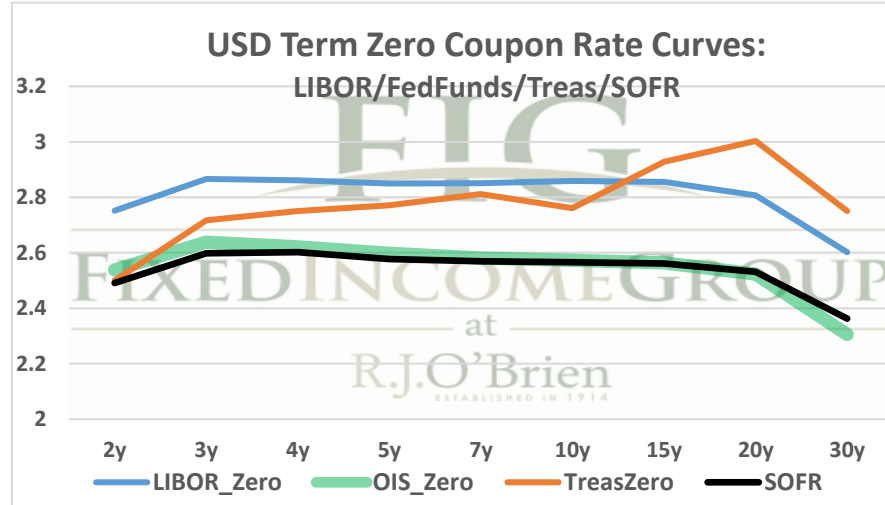
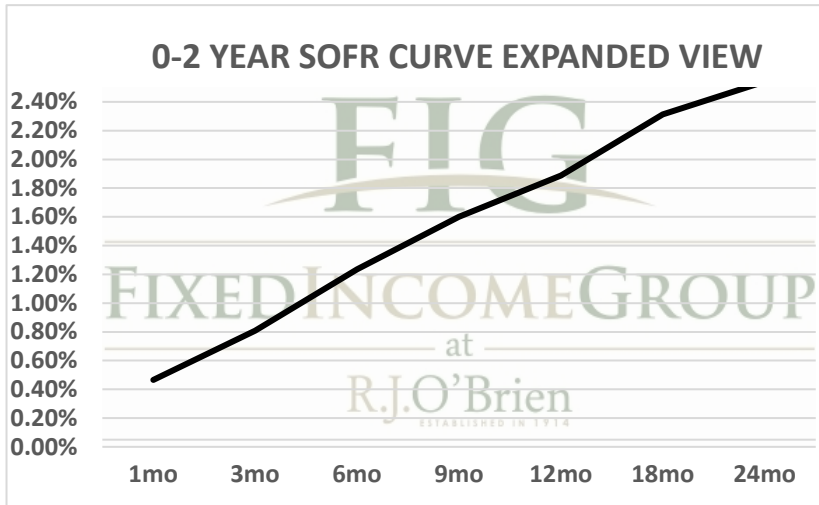


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently 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.

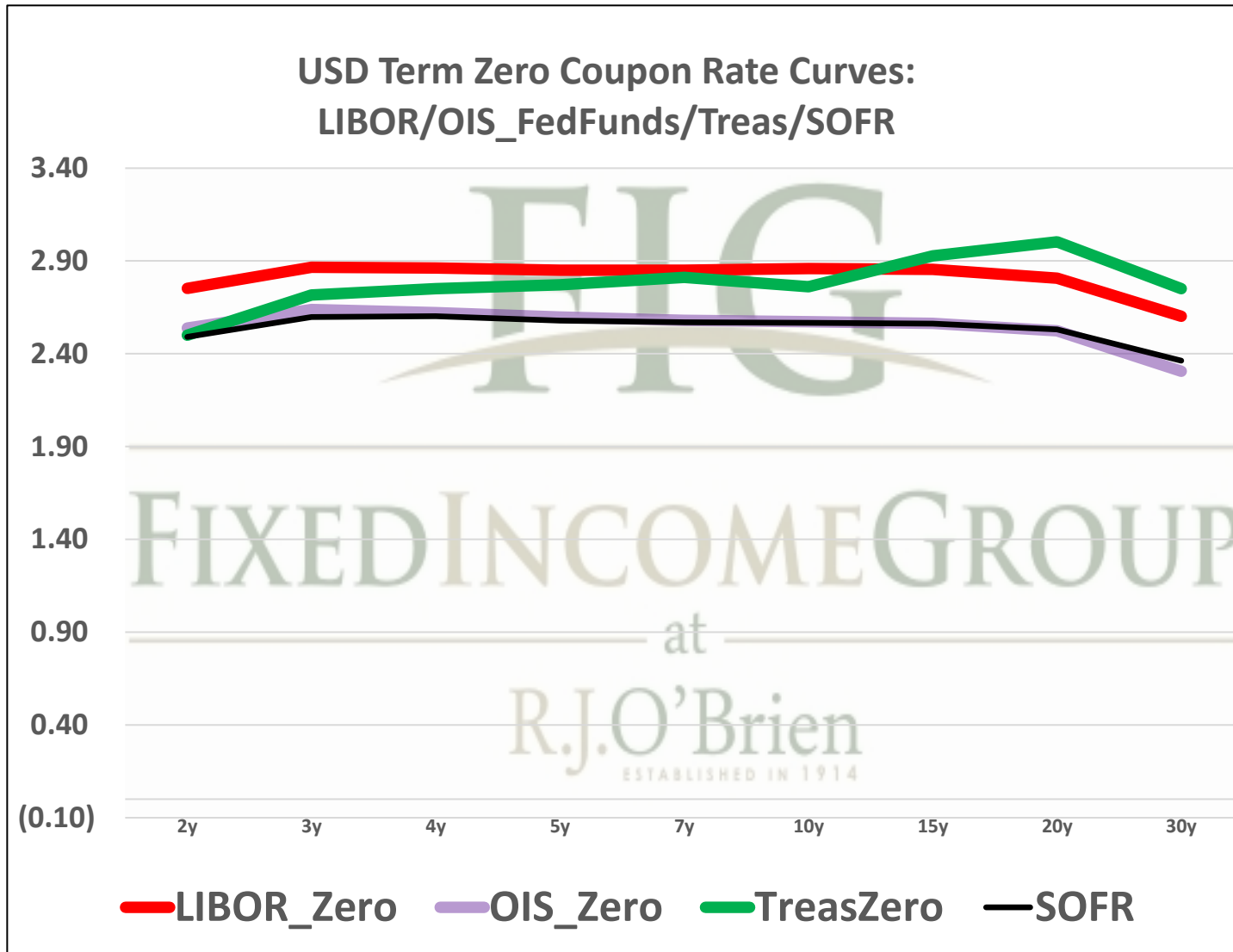
Term SOFR from 1-day Returns							
0.46567%	0.80869%	1.23565%	1.60015%	1.88663%	2.31318%	2.54122%	2.71029%
1.00038806	1.00204419	1.00628123	1.01222336	1.019128344	1.035211711	1.051600945	1.08251336
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/12/2022	4/12/2022	4/12/2022	4/12/2022	4/12/2022	4/12/2022	4/12/2022	4/12/2022
5/11/2022	7/11/2022	10/11/2022	1/11/2023	4/11/2023	10/11/2023	4/11/2024	4/11/2025
30	91	183	275	365	548	731	1096
AMERIBOR 30T Term Curve							
0.48288%	0.82051%	1.25880%	1.63872%	1.93872%	2.38218%	2.62477%	2.81313%
1.00041657	1.002105009	1.006453008	1.01259246	1.019739009	1.036356209	1.053388435	1.085713219
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/12/2022	4/12/2022	4/12/2022	4/12/2022	4/12/2022	4/12/2022	4/12/2022	4/12/2022
5/12/2022	7/12/2022	10/12/2022	1/12/2023	4/12/2023	10/12/2023	4/12/2024	4/12/2025
30	91	183	275	365	548	731	1096

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

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