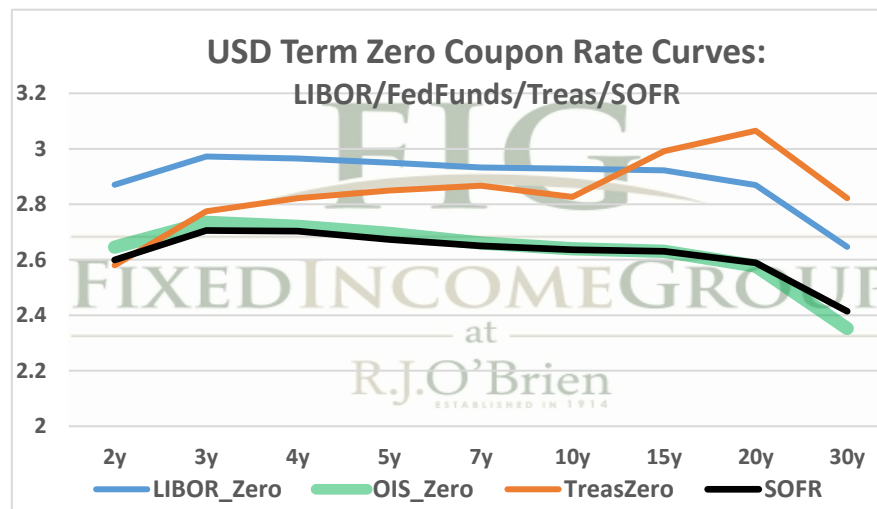


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently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

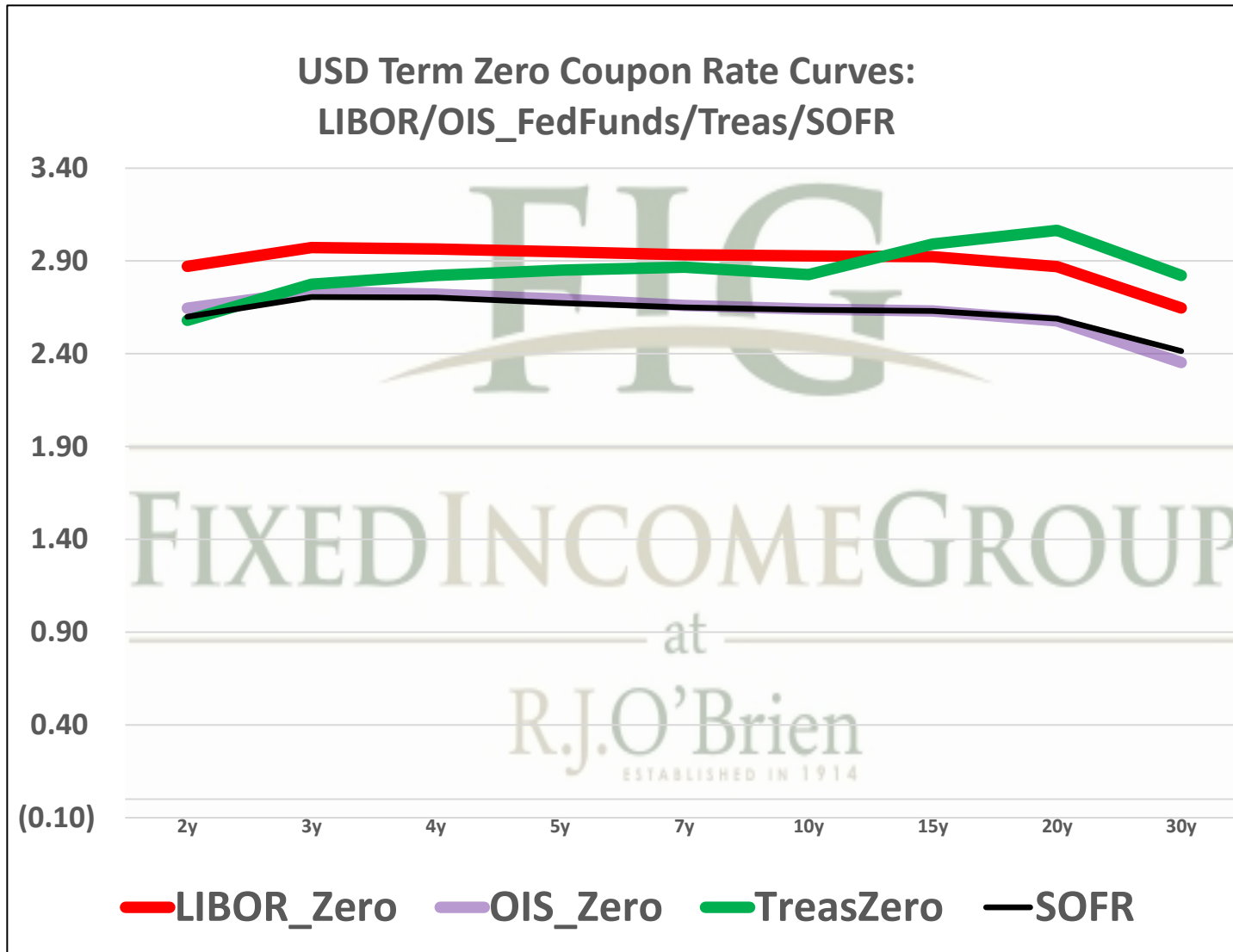
Term SOFR from 1-day Returns							
0.57697%	0.92428%	1.36350%	1.72855%	2.01144%	2.42662%	2.64386%	2.80795%
1.00048081	1.002336371	1.006931121	1.01320422	1.02039378	1.036938544	1.053684988	1.085486562
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/21/2022	4/21/2022	4/21/2022	4/21/2022	4/21/2022	4/21/2022	4/21/2022	4/21/2022
5/20/2022	7/20/2022	10/20/2022	1/20/2023	4/20/2023	10/20/2023	4/20/2024	4/20/2025
30	91	183	275	365	548	731	1096
AMERIBOR 30T Term Curve							
0.55531%	0.90838%	1.38044%	1.77503%	2.06313%	2.49429%	2.72034%	2.88394%
1.00046493	1.002336115	1.007077678	1.01357819	1.021001892	1.038008074	1.055310775	1.088244939
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
4/21/2022	4/21/2022	4/21/2022	4/21/2022	4/21/2022	4/21/2022	4/21/2022	4/21/2022
5/21/2022	7/21/2022	10/21/2022	1/21/2023	4/21/2023	10/21/2023	4/21/2024	4/21/2025
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.

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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