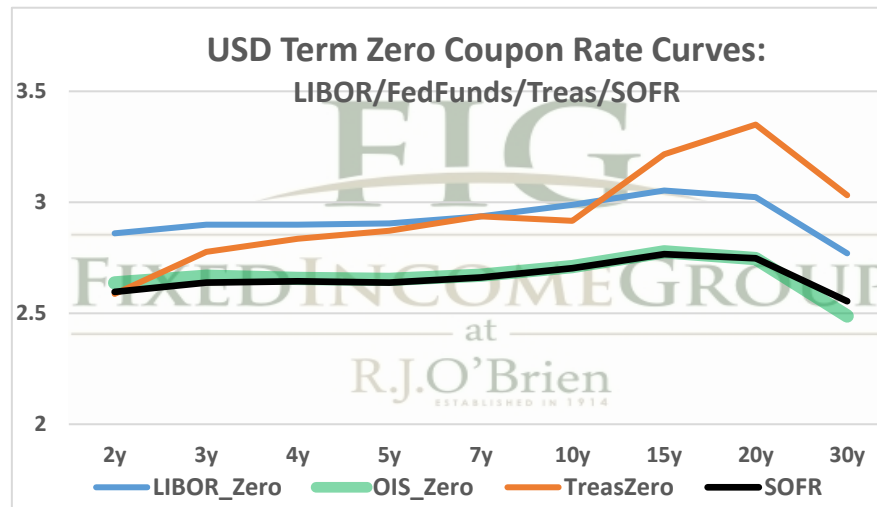


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently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

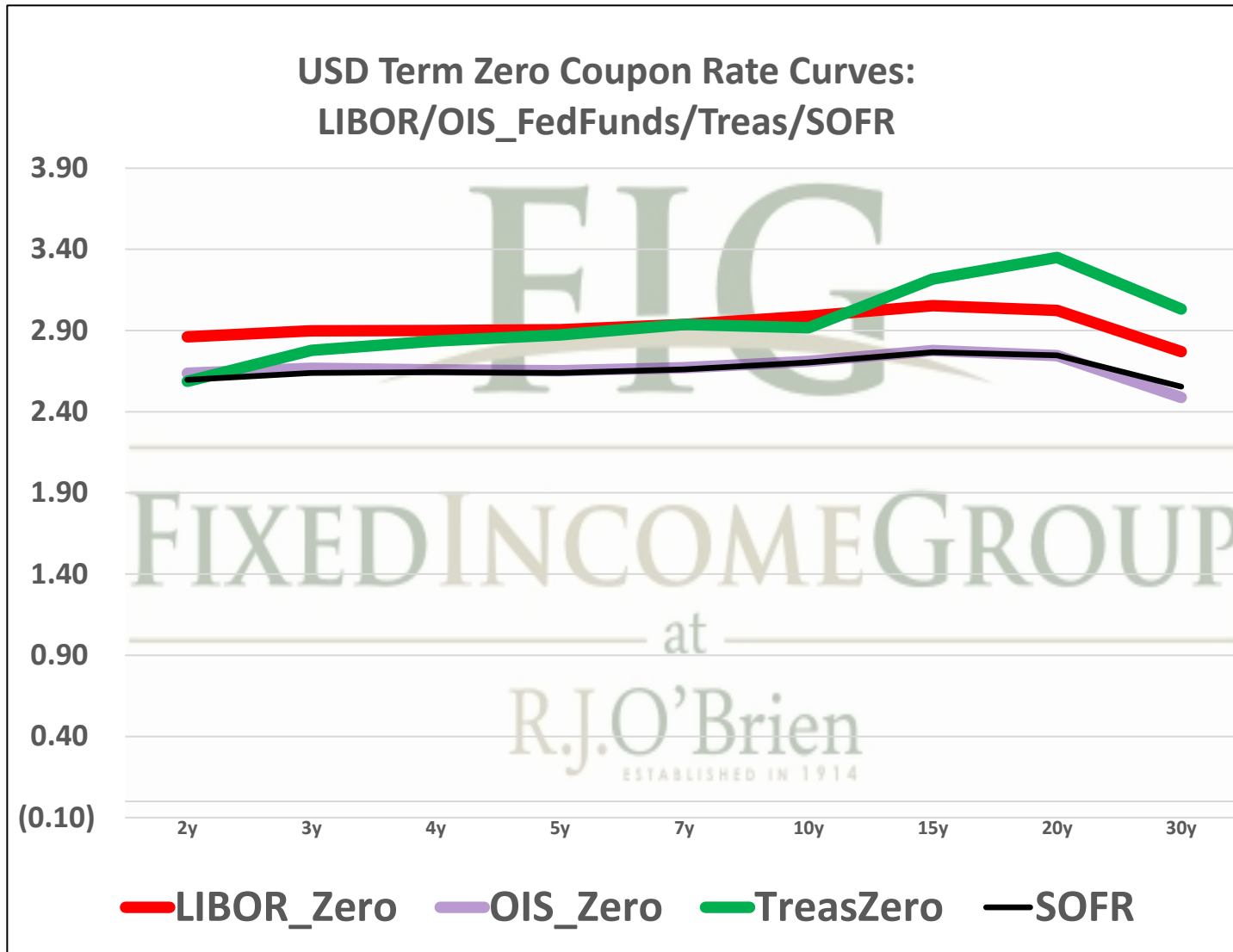
Term SOFR from 1-day Returns							
0.91701%	1.24939%	1.66971%	2.01140%	2.24171%	2.52448%	2.64603%	2.74455%
1.00078965	1.003192877	1.008534065	1.01542074	1.022728499	1.038498353	1.053729068	1.083556318
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/16/2022	5/16/2022	5/16/2022	5/16/2022	5/16/2022	5/16/2022	5/16/2022	5/16/2022
6/15/2022	8/15/2022	11/15/2022	2/15/2023	5/15/2023	11/15/2023	5/15/2024	5/15/2025
31	92	184	276	365	549	731	1096
AMERIBOR 30T Term Curve							
0.94539%	1.21429%	1.68393%	2.05784%	2.31297%	2.61845%	2.75579%	2.87451%
1.00086503	1.003203982	1.00879802	1.01603585	1.023677466	1.040206834	1.056222479	1.087776192
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/16/2022	5/16/2022	5/16/2022	5/16/2022	5/16/2022	5/16/2022	5/16/2022	5/16/2022
6/16/2022	8/16/2022	11/16/2022	2/16/2023	5/16/2023	11/16/2023	5/16/2024	5/16/2025
31	92	184	276	365	549	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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