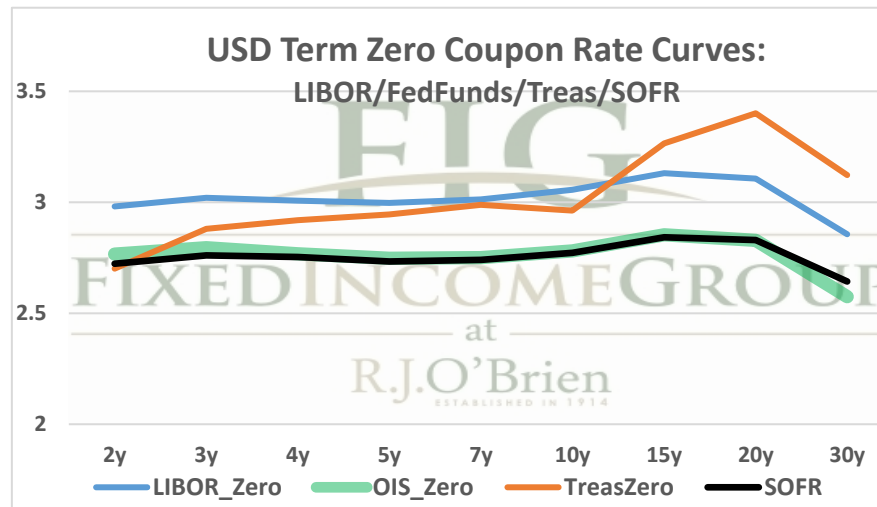
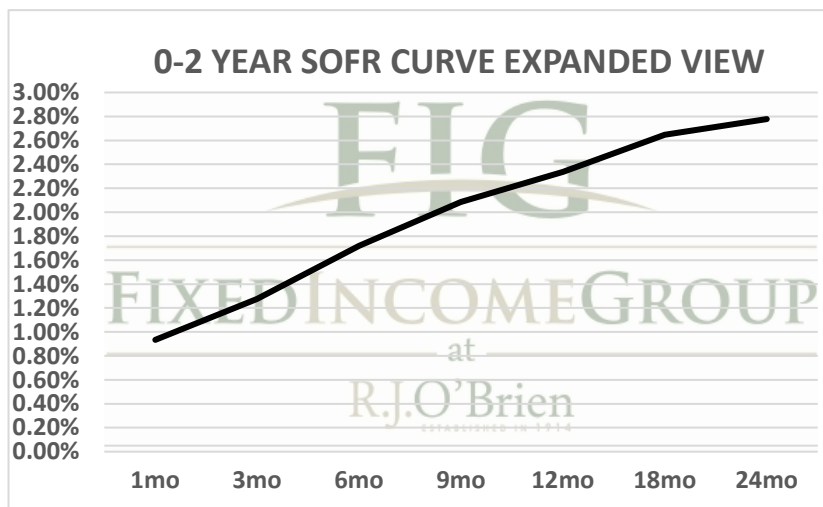


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently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

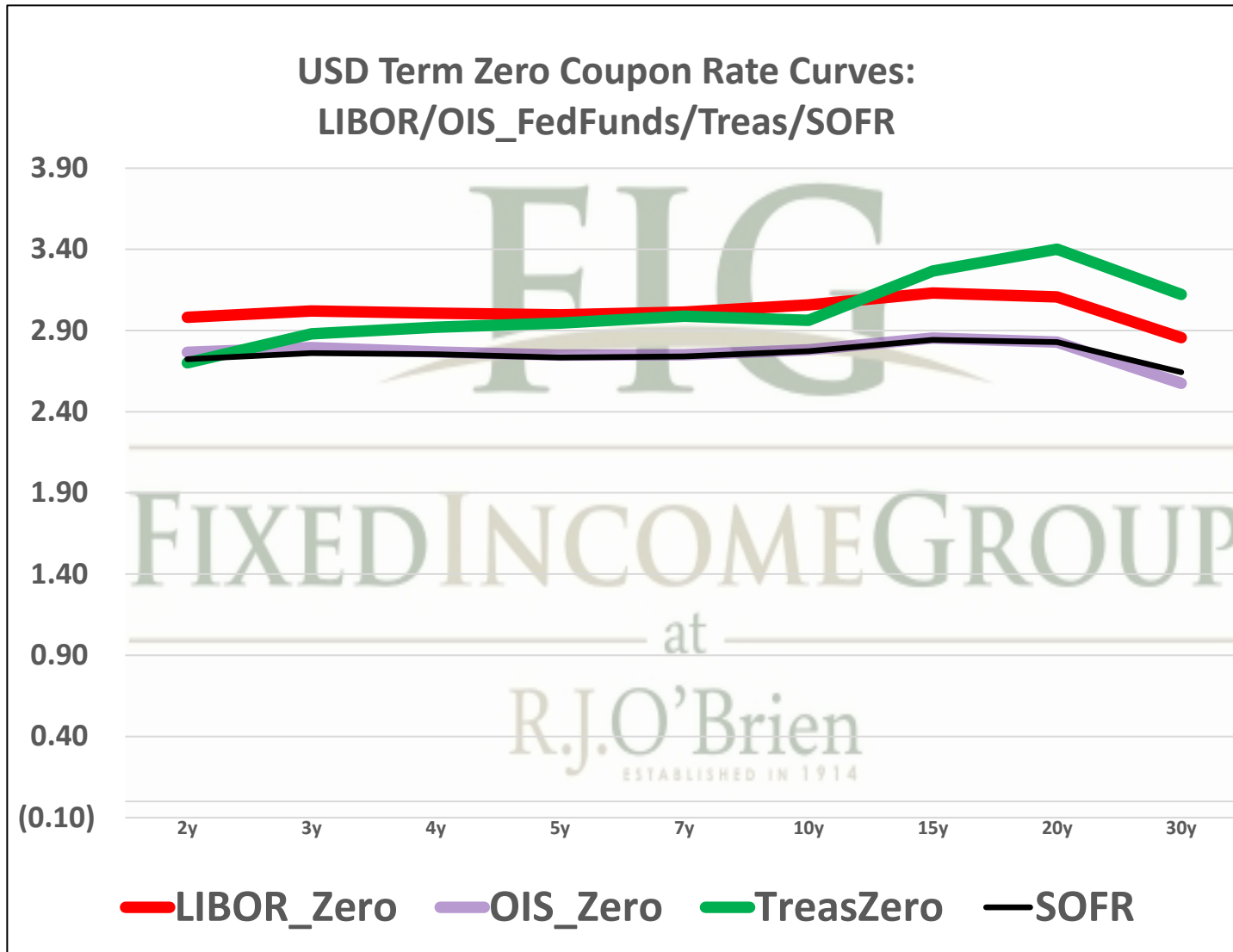
Term SOFR from 1-day Returns							
0.93387%	1.27628%	1.71932%	2.08645%	2.33814%	2.64649%	2.77795%	2.87666%
1.00080416	1.003261606	1.008787629	1.01599609	1.023706121	1.040358918	1.056407798	1.087578216
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/18/2022	5/18/2022	5/18/2022	5/18/2022	5/18/2022	5/18/2022	5/18/2022	5/18/2022
6/17/2022	8/17/2022	11/17/2022	2/17/2023	5/17/2023	11/17/2023	5/17/2024	5/17/2025
31	92	184	276	365	549	731	1096
AMERIBOR 30T Term Curve							
0.98531%	1.24110%	1.74718%	2.15235%	2.41298%	2.74040%	2.87801%	2.96866%
1.000871	1.00322713	1.009005549	1.01653178	1.024556627	1.041849441	1.05850882	1.090901892
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/18/2022	5/18/2022	5/18/2022	5/18/2022	5/18/2022	5/18/2022	5/18/2022	5/18/2022
6/18/2022	8/18/2022	11/18/2022	2/18/2023	5/18/2023	11/18/2023	5/18/2024	5/18/2025
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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