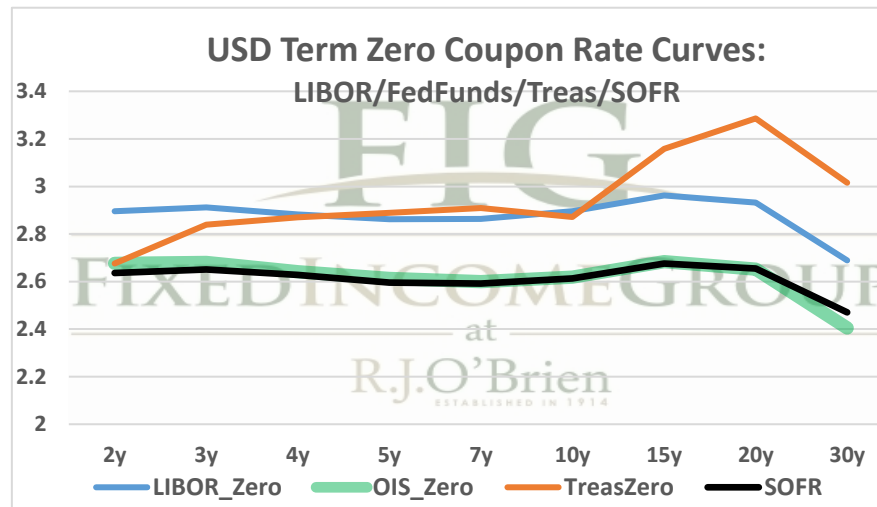
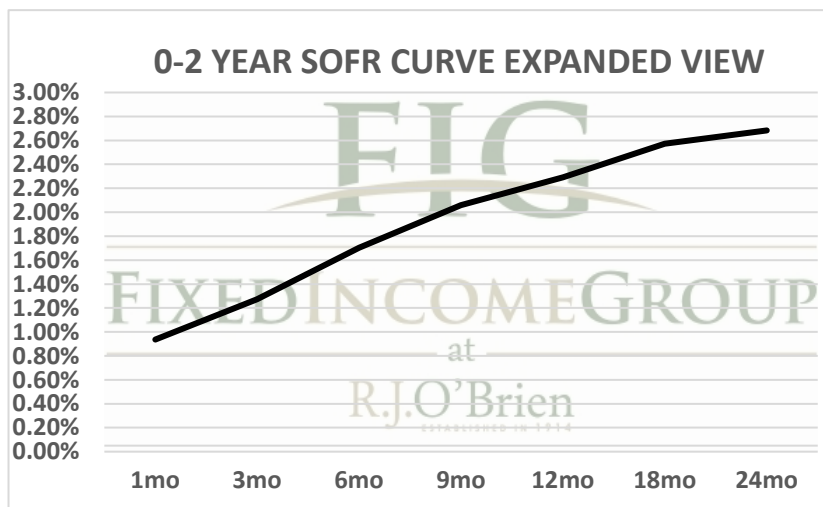


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently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

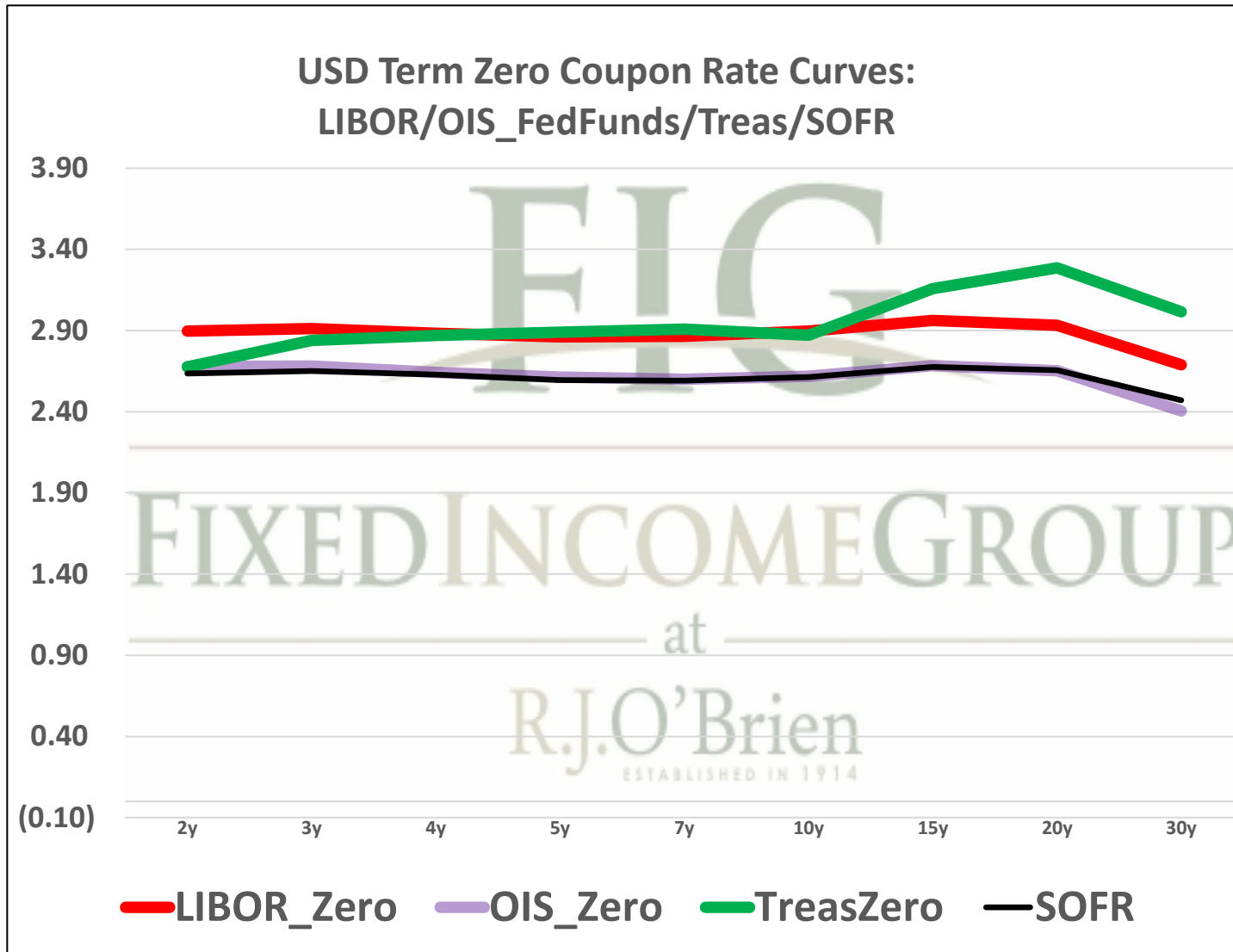
Term SOFR from 1-day Returns							
0.93631%	1.27265%	1.70382%	2.05795%	2.29242%	2.57303%	2.68301%	2.75564%
1.00080626	1.003252326	1.008708437	1.0157776	1.023242565	1.039238783	1.054480051	1.083893798
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/19/2022	5/19/2022	5/19/2022	5/19/2022	5/19/2022	5/19/2022	5/19/2022	5/19/2022
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
AMERIBOR 30T Term Curve							
0.98457%	1.25048%	1.76400%	2.15117%	2.40992%	2.72427%	2.85392%	2.93392%
1.00087481	1.003251684	1.009037161	1.01655168	1.024525494	1.041620406	1.058029287	1.089840224
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/19/2022	5/19/2022	5/19/2022	5/19/2022	5/19/2022	5/19/2022	5/19/2022	5/19/2022
6/19/2022	8/19/2022	11/19/2022	2/19/2023	5/19/2023	11/19/2023	5/19/2024	5/19/2025
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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