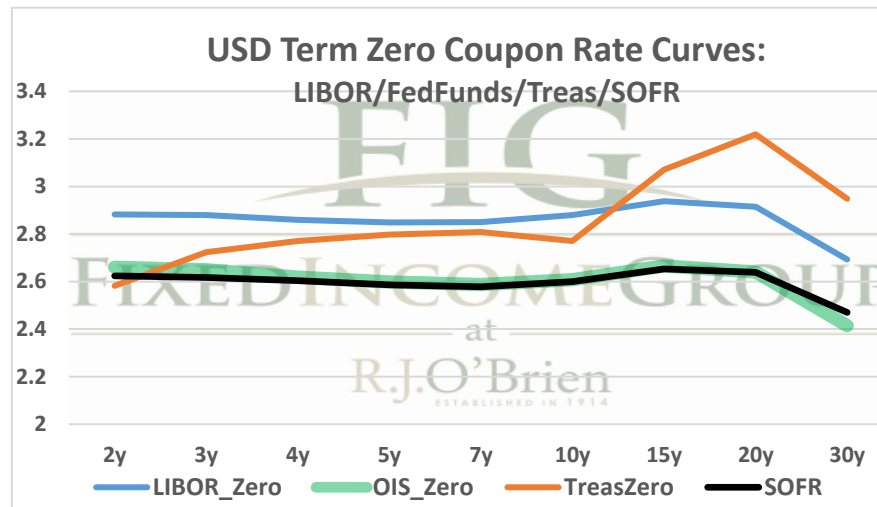
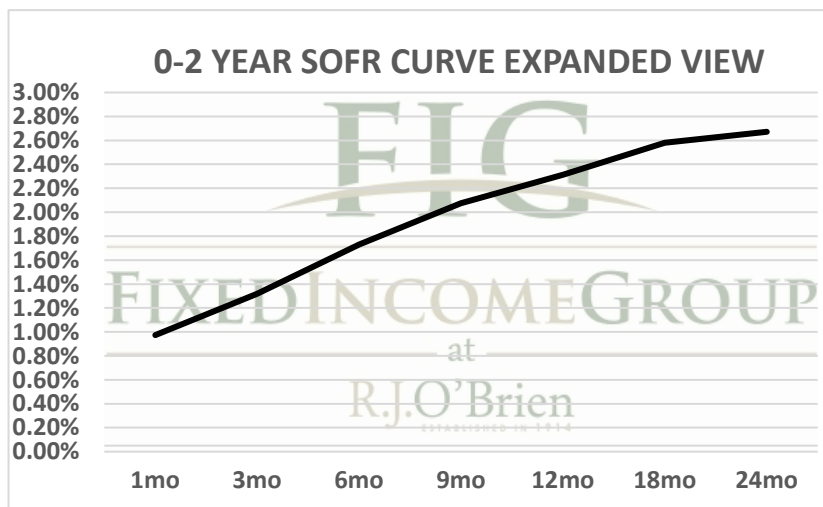


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently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

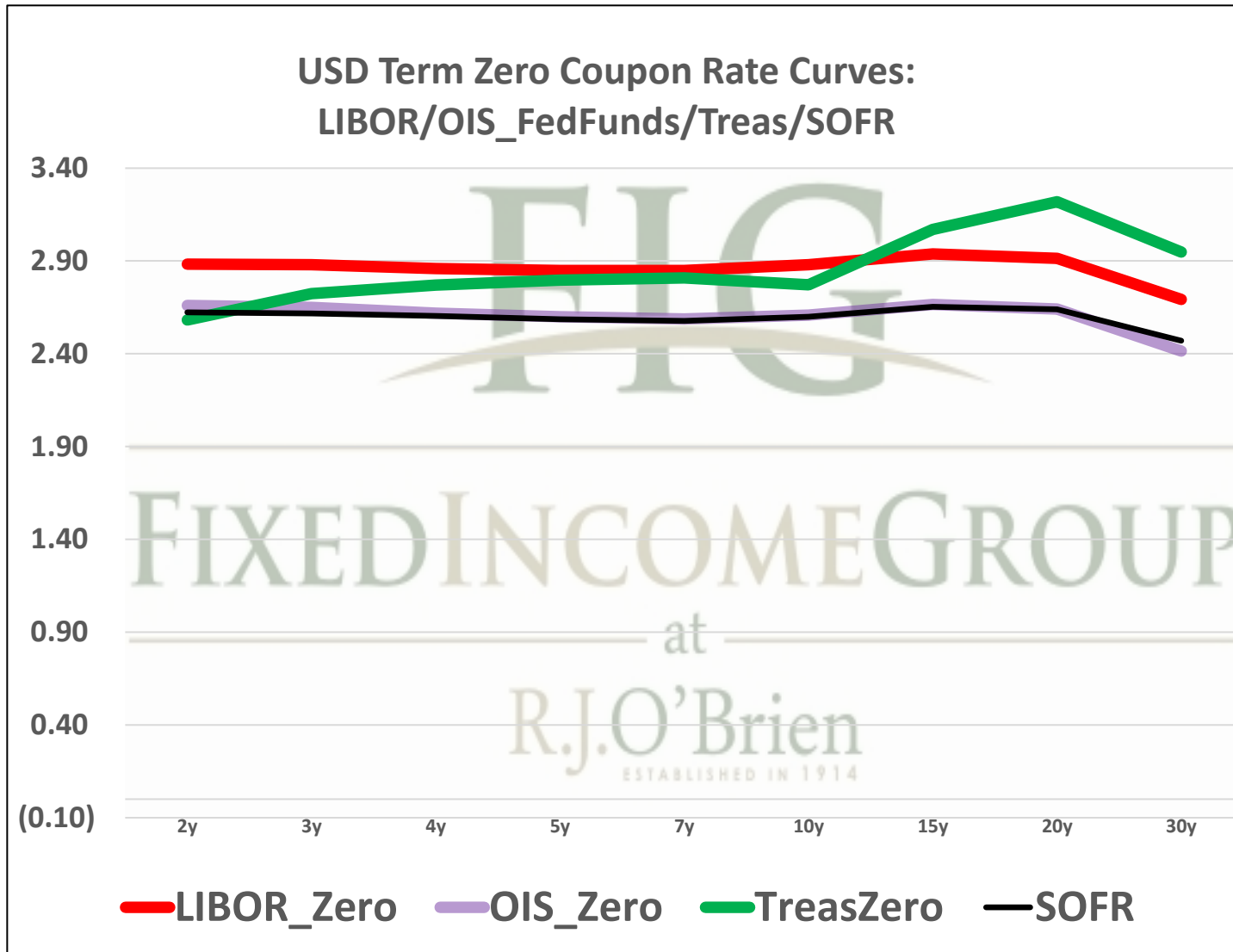
Term SOFR from 1-day Returns							
0.97344%	1.31869%	1.72885%	2.07505%	2.31264%	2.58006%	2.67176%	2.72429%
1.00083824	1.00336999	1.008836324	1.0159087	1.023447642	1.039345973	1.054251563	1.082939484
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/23/2022	5/23/2022	5/23/2022	5/23/2022	5/23/2022	5/23/2022	5/23/2022	5/23/2022
6/22/2022	8/22/2022	11/22/2022	2/22/2023	5/22/2023	11/22/2023	5/22/2024	5/22/2025
31	92	184	276	365	549	731	1096
AMERIBOR 30T Term Curve							
0.98626%	1.27847%	1.75091%	2.12536%	2.37685%	2.66159%	2.76184%	2.82596%
1.00087992	1.003322258	1.009023209	1.01638011	1.024188257	1.040676343	1.056163332	1.086119269
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
5/23/2022	5/23/2022	5/23/2022	5/23/2022	5/23/2022	5/23/2022	5/23/2022	5/23/2022
6/23/2022	8/23/2022	11/23/2022	2/23/2023	5/23/2023	11/23/2023	5/23/2024	5/23/2025
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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