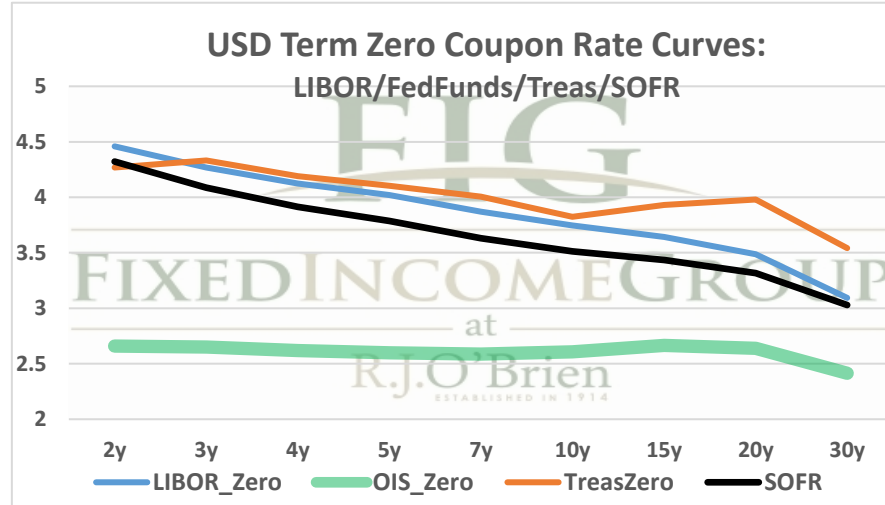
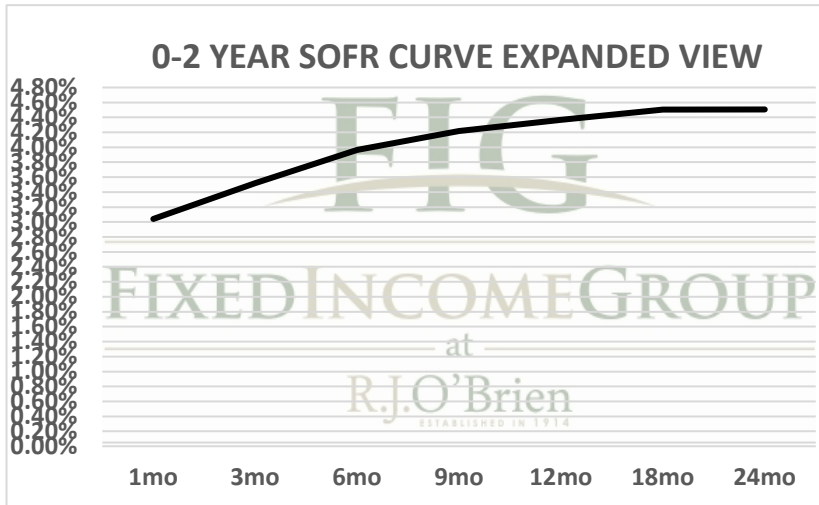


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently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

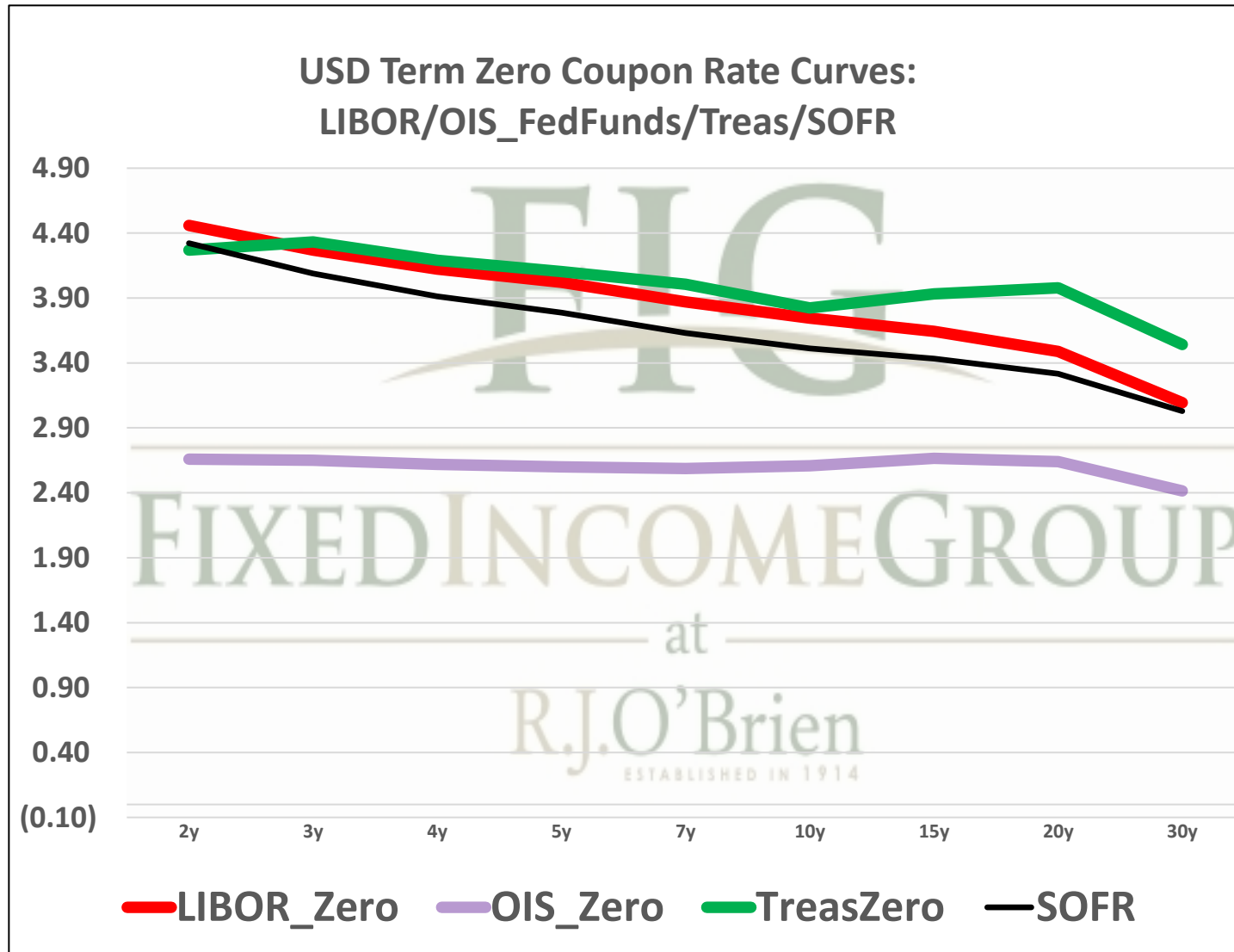
Term SOFR from 1-day Returns							
3.04097%	3.51945%	3.96461%	4.21653%	4.36600%	4.50549%	4.50598%	4.41864%
1.00253414	1.008896383	1.019933179	1.03197534	1.044266342	1.06845839	1.091496483	1.134523077
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/24/2022	9/24/2022	9/24/2022	9/24/2022	9/24/2022	9/24/2022	9/24/2022	9/24/2022
10/23/2022	12/23/2022	3/23/2023	6/23/2023	9/23/2023	3/23/2024	9/23/2024	9/23/2025
30	91	181	273	365	547	731	1096
AMERIBOR 30T Term Curve							
3.24444%	3.60475%	4.08080%	4.33857%	4.48440%	4.24194%	4.02172%	#VALUE!
1.00243126	1.008751314	1.020120139	1.03248963	1.045057108	1.064164558	1.081391954	#VALUE!
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/23/2022	9/23/2022	9/23/2022	9/23/2022	9/23/2022	9/23/2022	9/23/2022	9/23/2022
10/23/2022	12/23/2022	3/23/2023	6/23/2023	9/23/2023	3/23/2024	9/23/2024	9/23/2025
30	91	181	273	365	547	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.

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