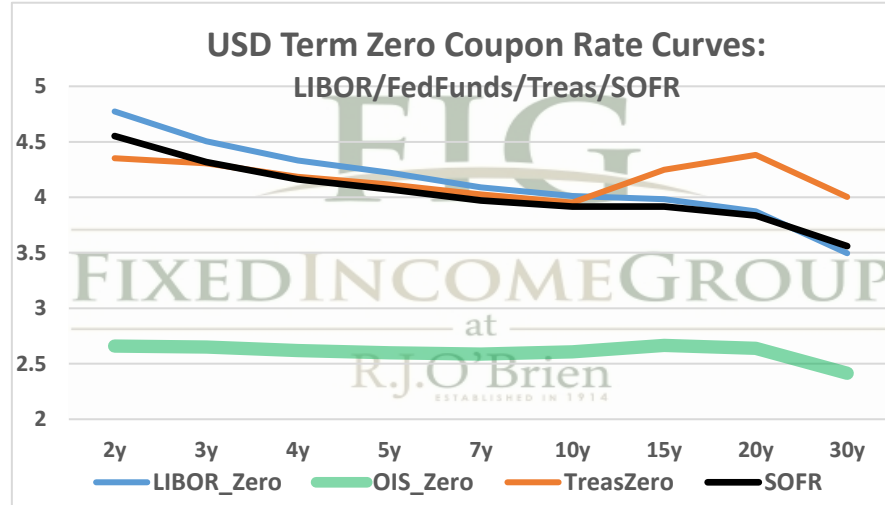
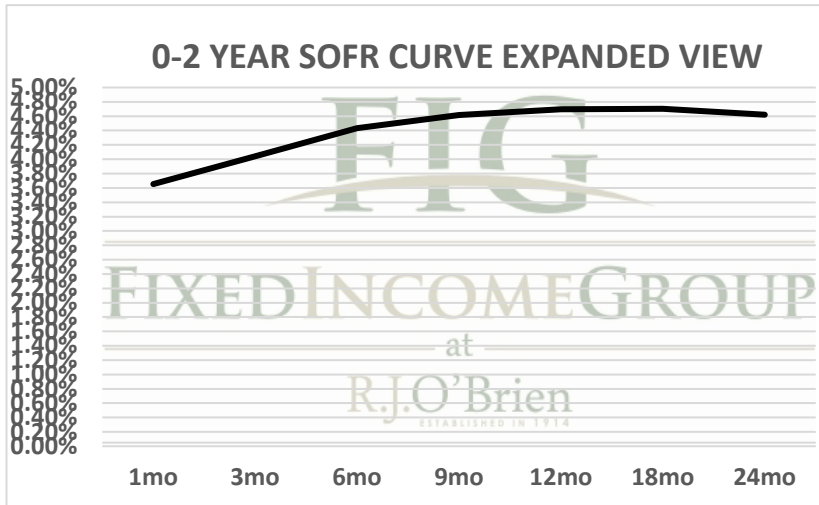


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Making the change from LIBOR to a new reference rate is not an insignificant exercise. It will take planning and changes to processes and systems. Sonia and SOFR appear likely to offer a few options for users: compounded, setting in arrears (currently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

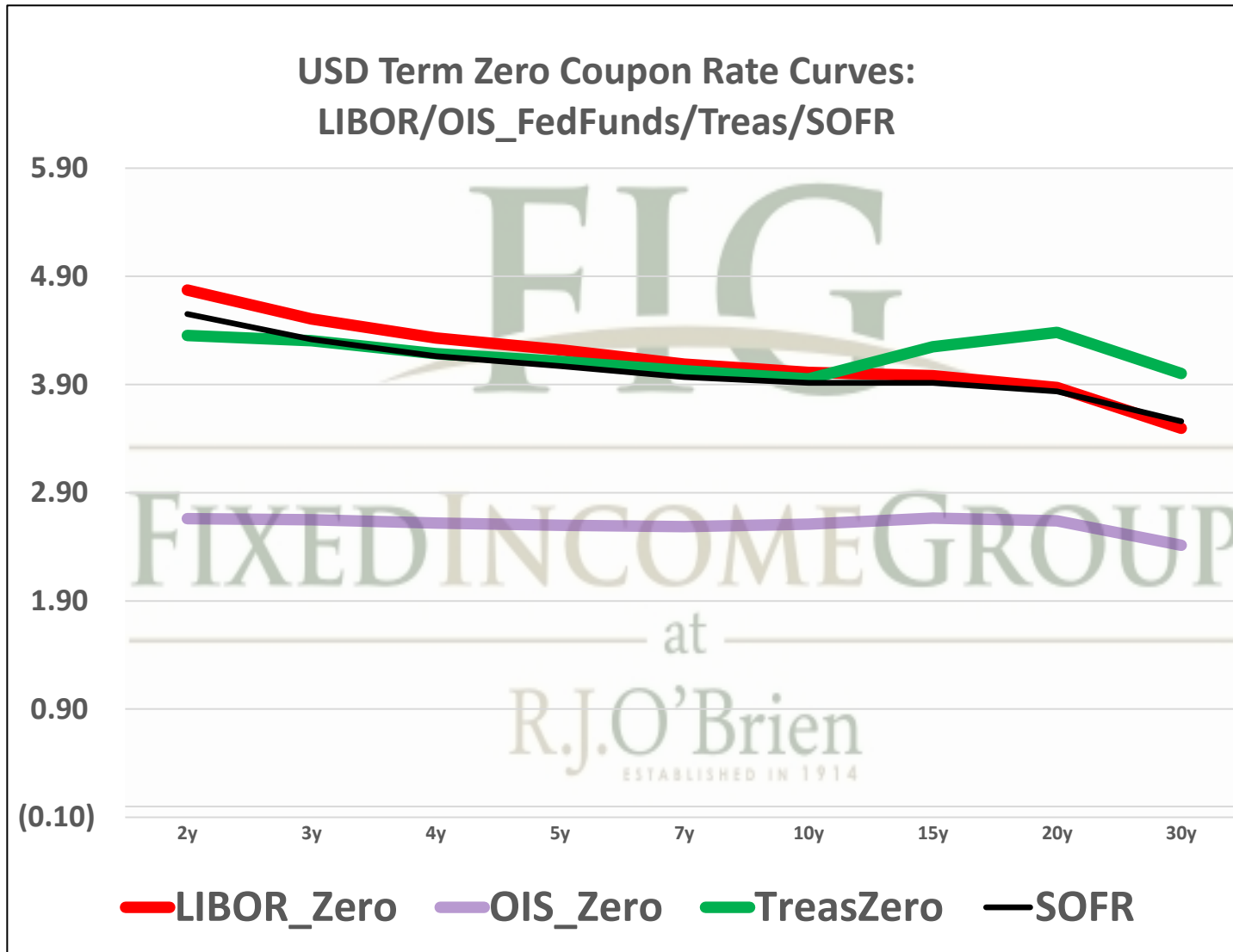
Term SOFR from 1-day Returns							
3.65366%	4.04173%	4.43311%	4.61459%	4.69594%	4.70285%	4.61995%	4.46202%
1.00314621	1.010328871	1.022411842	1.03499398	1.047611589	1.07158777	1.093810557	1.135843816
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/28/2022	10/28/2022	10/28/2022	10/28/2022	10/28/2022	10/28/2022	10/28/2022	10/28/2022
11/27/2022	1/27/2023	4/27/2023	7/27/2023	10/27/2023	4/27/2024	10/27/2024	10/27/2025
31	92	182	273	365	548	731	1096
AMERIBOR 30T Term Curve							
3.65313%	4.10137%	4.52410%	4.72758%	4.81571%	4.43578%	4.15680%	#VALUE!
1.00249624	1.009712391	1.022022322	1.03499865	1.047986189	1.066921473	1.083865809	#VALUE!
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
10/24/2022	10/24/2022	10/24/2022	10/24/2022	10/24/2022	10/24/2022	10/24/2022	10/24/2022
11/24/2022	1/24/2023	4/24/2023	7/24/2023	10/24/2023	4/24/2024	10/24/2024	10/24/2025
31	92	182	273	365	548	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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