BENCHMARKS ASSOCIATED WITH IBA'S BMR AUTHORISATION

The benchmarks associated with the authorisation of ICE Benchmark Administration (IBA) under the UK Benchmarks Regulation (BMR) are as follows:

Benchmark		
LIBOR	**Currency / Methodology**	**Tenors**
	USD ("synthetic" methodology required in accordance with FCA's Article 23D BMR notice)	One Month, Three Months and Six Months
	GBP ("synthetic" methodology required in accordance with FCA's Article 23D BMR notice)	Three Months
ICE Swap Rate	**Benchmark run**	**Tenor(s)**
	EUR EURIBOR RATES 1100	One Year, Two Years, Three Years, Four Years, Five Years, Six Years, Seven Years, Eight Years, Nine Years, Ten Years, Twelve Years, Fifteen Years, Twenty Years, Twenty-five Years, Thirty Years
	EUR EURIBOR RATES 1200	
	GBP SONIA RATES 1100	
	GBP SONIA Spread-Adjusted	
	USD SOFR RATES 1100	One Year, Two Years, Three Years, Four Years, Five Years, Six Years, Seven Years, Eight Years, Nine Years, Ten Years, Fifteen Years, Twenty Years, Thirty Years
	USD SOFR Spread-Adjusted 1100	
LBMA Gold Price	**Auction**	**Currencies**
	LBMA Gold Price AM	<u>Auction currency:</u> US Dollars <u>Other currencies:</u> British Pounds and Euros
	LBMA Gold Price PM	
LBMA Silver Price	LBMA Silver Price	
ICE Term Reference Rates	**Benchmark run**	**Tenors**
	ICE Term SONIA	One Month, Three Months, Six Months, Twelve Months
	ICE Term SOFR	One Month, Three Months, Six Months, Twelve Months
ICE RFR Indexes	**Risk Free Rate**	
	SOFR (no floor/zero % floor; No/2/5 day lookback)	
	SONIA (no floor/zero % floor; No/2/5 day lookback)	
	€STR (no floor/zero % floor; No/2/5 day lookback)	
	TONA (no floor/zero % floor; No/2/5 day lookback)	

January 2024
