

**EXCEPTIONAL MARKET EVENT (EME) REPORT**

ICE Benchmark Administration Limited (IBA) may declare an exceptional market event (EME) if a rare and unexpected occurrence renders data collected during the transaction window unrepresentative, or results in insufficient market data to support a bank’s ICE LIBOR® (LIBOR®) submission at publication time. An EME has both material and widespread impact supported by market evidence.

IBA has declared the following EMEs:

<b>2019</b>					
<b>Quarter \ Currency</b>	<b>USD</b>	<b>GBP</b>	<b>EUR</b>	<b>JPY</b>	<b>CHF</b>
Q1	-	-	-	-	-
Q2	-	-	-	-	-
Q3	-	-	-	-	-
Q4	-	-	-	-	-
<b>2020</b>					
Q1	1	1	-	-	-
Q2	-	-	-	-	-
Q3	-	-	-	-	-
Q4	-	-	-	-	-
<b>2021</b>					
Q1	-	-	-	-	-
Q2					
Q3					
Q4					

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