

BENCHMARKS ASSOCIATED WITH IBA'S BMR AUTHORISATION

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

Benchmark		
ICE LIBOR	Currency	Tenors
	USD	Overnight/Spot Next, One Week, One Month, Two Months, Three Months, Six Months and 12 Months
	GBP	
	EUR	
	CHF	
	JPY	
ICE Swap Rate	Benchmark run	Tenor(s)
	EUR 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 RATES 1200	
	GBP RATES 1100	
	USD 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 SPREADS 1100	Two Years, Three Years, Five Years, Seven Years, Ten Years
USD RATES 1500	One Year	
LBMA Gold Price	Auction	Currencies
	LBMA Gold Price AM	<u>Auction currency:</u> US Dollars
	LBMA Gold Price PM	<u>Other currencies:</u> Australian Dollars, British Pounds, Canadian Dollars, Euros, Onshore and Offshore Yuan, Indian Rupees, Japanese Yen, Malaysian Ringgit, Russian Rubles, Singapore Dollars, South African Rand, Swiss Francs, New Taiwan Dollars, Thai Baht and Turkish Lira
LBMA Silver Price	LBMA Silver Price	

Tradeweb ICE U.S. Treasury Closing Prices	U.S. Treasury Note/Bond (REGNOTE)
	U.S. Treasury Inflation Protected Note/Bond (REGTIPS)
	When Issued After Auction U.S. Treasury Note/Bond (WIANOTE)
	When Issued After Auction U.S. Treasury Inflation Protected Note/Bond (WIATIPS)
	U.S. Treasury Bill (REGBILL)
	When Issued After Auction U.S. Treasury Bill (WIABILL)
	When Issued Before Auction U.S. Treasury Bill (WIBBILL)
	U.S. Treasury Interest Strip (STRIPINT)
	U.S. Treasury Principal Strip (STRIPPRIN)
	When Issued Before Auction U.S. Treasury Note/Bond (WIBNOTE)
	When Issued Before Auction U.S. Treasury Inflation Protected Note/Bond (WIBTIPS)

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