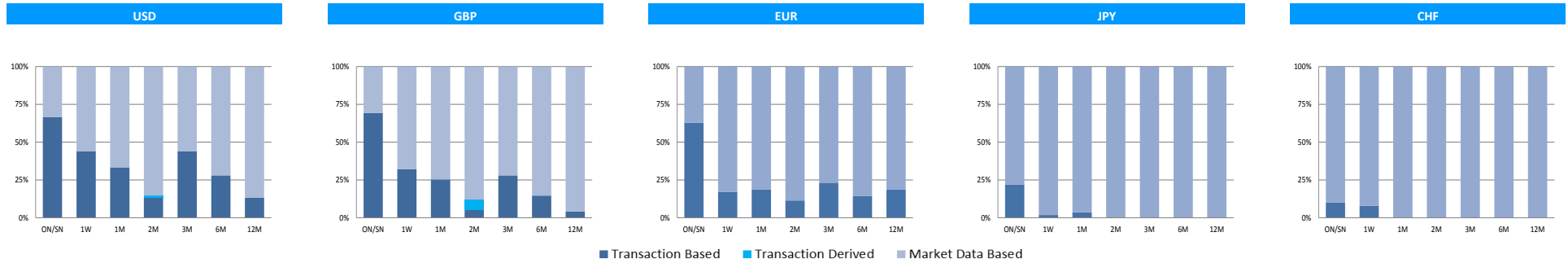




## ICE LIBOR Transparency of Benchmark Determinations

09 Apr 18 - 13 Apr 18



**Note:** This report is produced using information provided by LIBOR panel banks (for the currencies in respect of which they are a LIBOR panel contributor) to ICE Benchmark Administration Limited specifying whether a particular LIBOR submission is evidenced or informed by:

- Inter-bank and/or non-interbank unsecured transactions, which are reported as Transaction-Based;
- Indirect transactional factors (such as interpolation), which are reported as Transaction-Derived; or
- Other factors (such as a financial model, third party trade observations and quotes, market/derivatives data) and expert judgement, which are reported as Market Data-Based.

For information regarding the number of LIBOR panel banks that contribute to each particular LIBOR currency, please refer to <https://www.theice.com/iba/libor>