

EXCEPTIONAL MARKET EVENT (EME) REPORT FOR Q4 2021

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 LIBOR® submission at publication time. An EME has both material and widespread impact supported by market evidence.

IBA has declared the following EMEs:

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