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:

<table>
<tr><th colspan="3">Benchmark</th></tr>
<tr><td rowspan="4">LIBOR</td><td>Currency / Methodology</td><td>Tenors</td></tr>
<tr><td>USD (“panel bank” submission methodology)</td><td>Overnight, One Month, Three Months, Six Months and 12 Months</td></tr>
<tr><td>GBP (“synthetic” methodology required in accordance with FCA's Article 23D BMR notice)</td><td>One Month, Three Months and Six Months</td></tr>
<tr><td>JPY (“synthetic” methodology required in accordance with FCA's Article 23D BMR notice)</td><td>One Month, Three Months and Six Months</td></tr>
<tr><td rowspan="9">ICE Swap Rate</td><td>Benchmark run</td><td>Tenor(s)</td></tr>
<tr><td>EUR EURIBOR RATES 1100</td><td rowspan="4">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</td></tr>
<tr><td>EUR EURIBOR RATES 1200</td></tr>
<tr><td>GBP SONIA RATES 1100</td></tr>
<tr><td>GBP SONIA Spread-Adjusted</td></tr>
<tr><td>USD LIBOR RATES 1100</td><td rowspan="2">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</td></tr>
<tr><td>USD SOFR RATES 1100</td></tr>
<tr><td>USD LIBOR SPREADS 1100</td><td>Two Years, Three Years, Five Years, Seven Years, Ten Years</td></tr>
<tr><td>USD LIBOR RATES 1500</td><td>One Year</td></tr>
<tr><td rowspan="3">LBMA Gold Price</td><td>Auction</td><td>Currencies</td></tr>
<tr><td>LBMA Gold Price AM</td><td rowspan="3"><u>Auction currency:</u>
US Dollars

<u>Other currencies:</u>
British Pounds and Euros</td></tr>
<tr><td>LBMA Gold Price PM</td></tr>
<tr><td>LBMA Silver Price</td><td>LBMA Silver Price</td></tr>
</table>

Benchmark		
Tradeweb ICE U.S. Treasury Closing Prices	**Security Type**	
	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)	
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)	

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