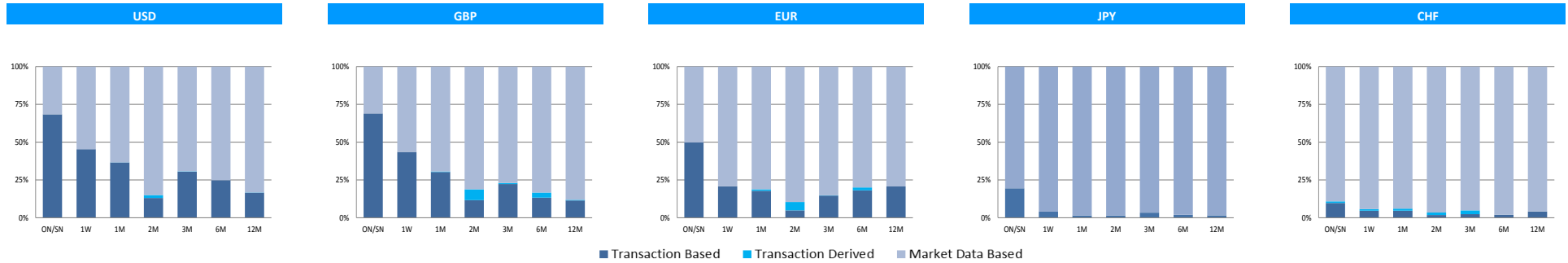




ICE LIBOR Quarterly Volume Report - Q4 2016

Q4 2016



Note: Statistics are calculated from data submitted by panel banks in the currencies for which they are a LIBOR panel contributor
 For information regarding the number of panel banks included in the calculation, please refer to <https://www.theice.com/iba/libor>
 The LIBOR Output Statement published in the Roadmap for LIBOR Evolution can be found at https://www.theice.com/publicdocs/ICE_LIBOR_Roadmap0316.pdf