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="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 1100</td></tr>
<tr><td>USD SOFR 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 Spread-Adjusted 1100</td></tr>
<tr><td>USD SOFR Spreads 1100</td><td>Two Years, Three Years, Five Years, Seven Years, Ten Years, Twenty Years and Thirty Years.</td></tr>
<tr><td>EUR €STR 1100</td><td>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 and Thirty Years</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>
<tr><td rowspan="3">ICE Term Reference Rates</td><td>Benchmark run</td><td>Tenors</td></tr>
<tr><td>ICE Term SONIA</td><td>One Month, Three Months, Six Months, Twelve Months</td></tr>
<tr><td>ICE Term SOFR</td><td>One Month, Three Months, Six Months, Twelve Months</td></tr>
</table>

Benchmark	
	Risk Free Rate
ICE RFR Indexes	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)

October 2024
