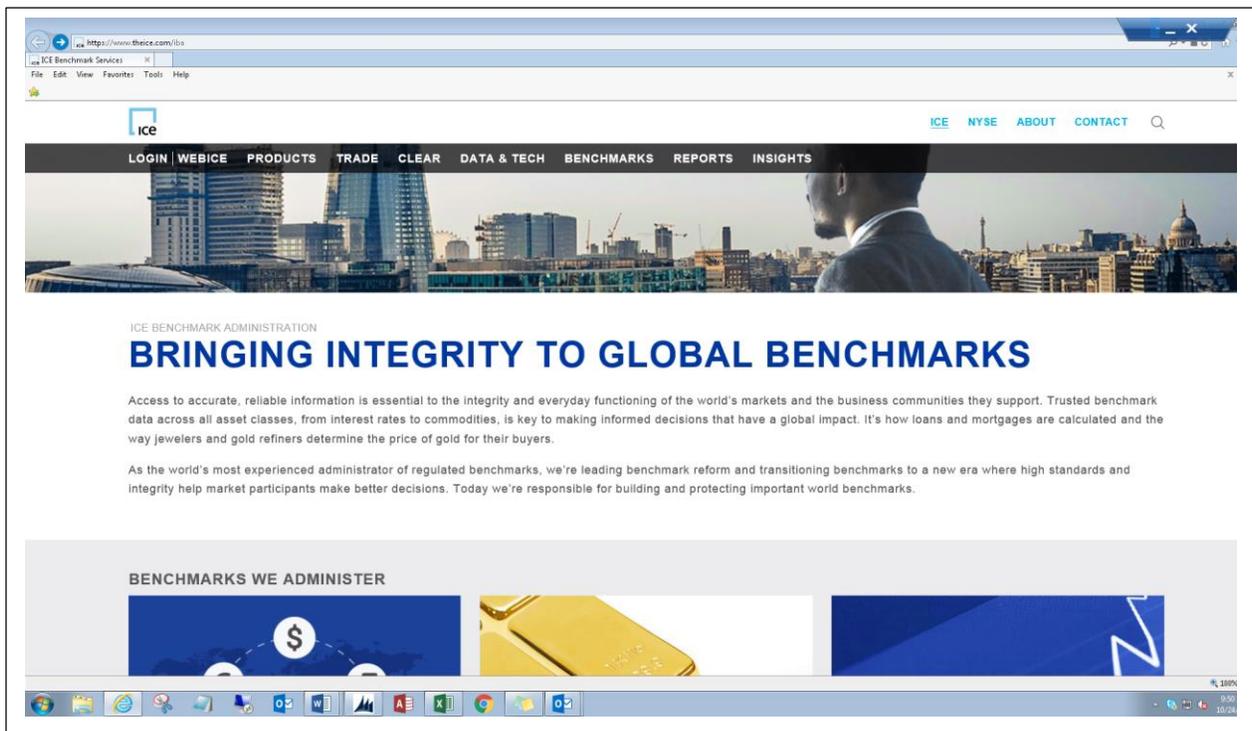




Home Equity Conversion Mortgage Program How to Access the Daily 10-Year Intercontinental Exchange (ICE) Swap Rate

1. Go to the ICE Benchmark Association website at: <https://www.theice.com/iba>



2. Click on ICE Swap Rate.

BENCHMARKS WE ADMINISTER



ICE LIBOR >
The world's most widely used benchmark for short-term bank borrowing rates



LBMA GOLD PRICE >
The principal global benchmark for the price of gold



ICE SWAP RATE >
The global benchmark for interest rate swaps and spreads

3. In the Accessing the Rates section, click on Historical Data & Reports page.

ICE BENCHMARK ADMINISTRATION (IBA)

ICE SWAP RATE

ICE Swap Rate, formerly known as ISDAFIX, is recognised as the principal global benchmark for swap rates and spreads for interest rate swaps. It represents the mid-price for interest rate swaps (the fixed leg), at particular times of the day, in three major currencies (EUR, GBP and USD) and in tenors ranging from 1 year to 30 years. ICE Swap Rate is used as the exercise value for cash-settled swaptions, for close-out payments on early terminations of interest rate swaps, for some floating rate bonds and for valuing portfolios of interest rate swaps.

ICE Swap Rate is the first global benchmark to transition from a submission-based rate, using inputs from a panel of banks to a rate based on tradable quotes sourced from regulated electronic trading venues – requiring no subjective or expert judgment. Under the new methodology, ICE Swap Rate accurately reflects what was tradable in the market. ICE Swap Rate is a regulated benchmark under the rules of the Financial Conduct Authority and has been designed to be fully compliant with the [IOSCO Principles for Financial Benchmarks](#).

-  [VIEW THE FULL CALCULATION METHODOLOGY](#)
-  [ICE SWAP RATE IOSCO PRINCIPLES 30 JUNE 2015](#)
-  [ICE SWAP RATE IOSCO SELF-ASSESSMENT 30 JUNE 2015](#)
-  [ICE SWAP RATE PRACTICE STANDARDS SEPTEMBER 2016](#)
-  [ICE SWAP RATE PRACTICE STANDARDS FEEDBACK STATEMENT SEPTEMBER 2016](#)
-  [ICE SWAP RATE CONSULTATION](#)

ACCESSING THE RATES

ICE Swap Rate is available directly from our authorised redistribution partners. Please visit [Licensing and Data](#) for more details.

ICE Swap Rate (delayed on a 24 hour basis) is available for free on the [Historical Data & Reports](#) page.

6. The 10-year ICE Swap Rate will be shown in the list of historical rates.

The screenshot shows the 'REPORT CENTER' interface for 'ICE SWAP RATE HISTORICAL RATES'. The report date is set to 21-Oct-2016 and the series is 'USD Rates 1100'. The table below lists various tenors and their corresponding rates.

TENOR	USD RATES 1100 21-OCT-2016
1 Year	0.98500
2 Years	1.06400
3 Years	1.13200
4 Years	1.20200
5 Years	1.27200
6 Years	1.34400
7 Years	1.41200
8 Years	1.47400
9 Years	1.53100
10 Years	1.58200
15 Years	1.75500
20 Years	1.86100