



Impact of Errors on the TP ICAP Benchmark Families determination

Parameta Solutions has put in place policies and procedures to satisfy itself of the quality of data inputs to the TP ICAP Benchmark Families to allow continuous publication during the Calculation Times (as defined in the methodology). However, the Parameta Solutions recognises that errors may occur in limited circumstances.

This table provides summary information on errors that were determined as Material Errors post publication. A Material Error is where on a tick-by-tick basis, the Error moves the price (a) more than [5 bps]; and (b) for more than [3] consecutive minutes.

This is updated and published on a quarterly basis in arrears.

Please note that the TP ICAP Benchmark Families are not subject to restatement. Accordingly, no amendments will be made to the benchmark rate.

Last Quarter Covered: January 2024 – March 2024

Date	Benchmark	Reason
11 th January 2024	SMKR15 – 1Y-4Y Tenors	Mistype by the index calculation agent, which reached the SMKR15 page due to the daily threshold widening being applied for fixing rates.