



Date: 16th October 2023

Impact of Errors on the TP ICAP Benchmark Families determination

Period covering Q3 2023 (July-September)

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 did were determined as material Errors post publication. A Material Error is where on a tick-by-tick basis, the error both 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: July 2023 – September 2023

Add column title	Add column title	Add column title
N/A	N/A	N/A