



Date: 19th January 2024

Impact of Errors on the TP ICAP Benchmark Families determination

Period covering Q4 2023 (October – December)

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 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: October 2023 – December 2023

Date	Benchmark	Reason
N/A	N/A	N/A