



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 (as defined below) post publication . This is updated and published on a quarterly basis in arrears.

A Material Error is where on a tick by tick basis, the error moves the value more than 10% of the correct value.

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

Last Quarter Covered: December 2022 – March 2023

DATE	BENCHMARK	REASON
N/A	N/A	N/A