

Date: 07 June 2022

Subject: Change to Methodology relating to the Tullett Prebon Benchmark Family

Dear Clients,

Please be aware that the Tullett Prebon Methodology will be updated as of 13th June 2022 (“Effective Date”). This non-material change refers to the change of the index calculation agent to TP ICAP (Europe) SA as of the Effective Date.

The new methodology can be found: [Benchmarks List | Parameta \(parametasolutions.com\)](#)

Please contact findoutmore@parametasolutions.com should you have any questions.