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Parameta Solutions Launches Next-Generation Swap Rate Indices

London, UK – 7 October 2025 – Parameta Solutions, the data and analytics division of TP ICAP Group, announced today the launch of a new family of EUR & USD Swap Rate fixing indices built on market-leading data from ICAP's interest rate desks. These indices represent the mid-rate of interest rate swaps across multiple tenors, delivering a transparent new trusted benchmark for market participants.

This launch marks a bold expansion to Parameta Solutions' growing index franchise, which already spans interest rates, inflation and energy and commodities. Our mission is simple, to deliver independent and transparent benchmarks and indices that investors and asset managers can trust for financial products, performance measurement, or risk management.

The development of these swap rate indices follows pervasive demand from market participants for high-integrity benchmarks in OTC markets. Parameta Solutions has licensed these indices to Société Générale, who will use them in structured products issuance for the French market.

Transparency is the cornerstone of healthy markets. Our Swap Rate Indices are a decisive step in our mission to democratize access to OTC markets. We are proud to welcome Société Générale as an anchor client, and look forward to working with them and expanding our index offering to meet the needs of a growing global client base.

Silvina Aldeco-Martinez. Chief Executive Officer at Parameta Solutions

We are delighted to partner with Parameta Solutions to be the first issuer to license this family of Swap Rate Indices. Structured products linked to interest rates have been growing strongly for nearly three years, benefiting from the new long-term interest rate regime. The vast majority of these products are capital guaranteed, offering diversification both in terms of investment universe and risk profile. They are ideally suited to the life insurance format and to investors looking for other solutions alongside Euro-denominated funds. We believe this partnership with Parameta Solutions will strengthen our ability to offer innovative and reliable solutions to our clients.

Laurent Besnainou, Head of Global Markets Sales for France at Société Générale

ANNOUNCEMENT



About Parameta Solutions

Parameta Solutions is part of the TP ICAP Group and the exclusive provider of TP ICAP market data. We are a leading financial technology company delivering market data, indices, and analytics that empower financial professionals globally. www.parametasolutions.com