

Reporting of erroneous data for period between 11th September 2020 and 3rd December 2020

In line with the DFBF Post-publication Redetermination Policy effective since 30th September 2020, DFBF as administrator of DFBF benchmarks reports erroneous Input Data reported after publication of the benchmarks.

All of the erroneous data has been documented according to Record Keeping Policy.

CIBOR

Reference	Date of error	CIBOR Tenor	Source of error	Material impact to the CIBOR (more than 1 bp)	Re-determination of CIBOR applicable
Nothing to report.					

TOMNEXT

Reference	Date of error	Error in Rate or Volume	Source of error	Material impact to the TOMNEXT (more than 1 bp or more than 100 mil DKK)	Re-determination of TOMNEXT applicable
Nothing to report.					

CITA

Reference	Date of error	CITA Tenor	Source of error	Material impact to the CITA (more than 2 bps)	Re-determination of CITA applicable
Nothing to report.					

SWAP

Reference	Date of error	SWAP Tenor	Source of error	Material impact to the SWAP (more than 2 bps)	Re-determination of SWAP applicable
Nothing to report.					