

Reporting of erroneous data for period between 3rd March 2022 and 14th June 2022

In line with the DFBF Post-publication Redetermination Policy effective since 1st April 2022, 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 |
|-----------|-----------------------------|----------------|-----------------|---|--------------------------------------|
| No.1 | 18 th March 2022 | 1 Week | Panel Bank | NO | NO |
| | | 2 Weeks | | YES | YES |
| | | 1 Month | | NO | NO |

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 bp) | Re-determination of CITA applicable |
|-----------|-----------------------------|------------|-----------------|--|-------------------------------------|
| No. 1 | 18 th March 2022 | 1 Month | Panel Bank | NO | NO |

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. | | | | | |