

Transaction-based Interest Rate Benchmarks



Information about the impact of correction of errors on WIRON index

Q3 2024

Cyclical report on reported data revisions

Warsaw, October 2024

In order to ensure the transparency of provision and determination of WIRON index, the Administrator presents this report on reported data revisions regarding the impact of the revisions of errors identified in the input data on the index' history. This document is a cyclical (quarterly) document related to possible ongoing revisions to input data during the period of providing the WIRON index. Information on data revisions is incremental, i.e. it takes into account the impact of corrections in the input data provided in subsequent quarters of a given calendar year.

The following information on the impact of input data revisions applies to the period from 2nd January 2024 to 30th September 2024.

The extraordinary report on reported data revisions is of informational character and does not constitute the revision of the historical WIRON data. The information provided concerns instances not less than 0.001 pp. In order to avoid any doubts the recalculation and redistribution of the WIRON index data could take place only when the conditions set out by the Rules are met¹.

Tabel 1 presents the differences of the hypothetical WIRON values in relation to the historical WIRON values broken down by scale of the differences. Information on the impact of input data revision includes corrections from all data contributors on a given date. If there are several corrections to the input data affecting the value of the index on a given day, all their reasons are listed in the Reason column.

Ref. No.	Date	Absolute value of difference of the impact of correction of the input data on the index value (in pp)				Reason
		0.001 ≤ impact ≤ 0.005	0.005 < impact ≤ 0.010	0.010 < impact ≤ 0.020	0.020 < impact	
1	2024-03-25	✓				Data correction
2	2024-03-26		✓			Data correction
3	2024-03-27		✓			Data correction
4	2024-03-28	✓				Data correction
5	2024-03-29			✓		Data correction
6	2024-04-02	✓				Data correction
7	2024-04-03			✓		Data correction
8	2024-04-04		✓			Data correction
9	2024-04-05		✓			Data correction
10	2024-04-08	✓				Data correction
11	2024-04-09		✓			Data correction
12	2024-04-10	✓				Data correction
13	2024-04-11	✓				Data correction
14	2024-04-12	✓				Data correction
15	2024-04-15	✓				Data correction
16	2024-04-16			✓		Data correction
17	2024-04-17		✓			Data correction
18	2024-04-18		✓			Data correction
19	2024-04-19	✓				Data correction
20	2024-04-22	✓				Data correction
21	2024-04-23	✓				Data correction
22	2024-04-24	✓				Data correction
23	2024-04-25	✓				Data correction
24	2024-04-26	✓				Data correction

¹ See point 4 of [the Rules of the WIRON Interest Rate Index](#)

25	2024-04-29		✓			Data correction
26	2024-04-30		✓			Data correction
27	2024-05-02	✓				Data correction
28	2024-05-06		✓			Data correction
29	2024-05-07	✓				Data correction
30	2024-05-08		✓			Data correction
31	2024-05-09		✓			Data correction
32	2024-05-10		✓			Data correction
33	2024-05-13	✓				Data correction
34	2024-05-14			✓		Data correction
35	2024-05-15	✓				Data correction
36	2024-05-16		✓			Data correction
37	2024-05-17		✓			Data correction
38	2024-05-20		✓			Data correction
39	2024-05-21	✓				Data correction
40	2024-05-22		✓			Data correction
41	2024-05-23	✓				Data correction
42	2024-05-24		✓			Data correction
43	2024-05-27		✓			Data correction
44	2024-05-28		✓			Data correction
45	2024-05-29		✓			Data correction
46	2024-05-31		✓			Data correction
47	2024-06-03		✓			Data correction
48	2024-06-04		✓			Data correction
49	2024-06-05		✓			Data correction
50	2024-06-06		✓			Data correction
51	2024-06-07		✓			Data correction
52	2024-06-10		✓			Data correction
53	2024-06-11	✓				Data correction
54	2024-06-12	✓				Data correction
55	2024-06-13	✓				Data correction
56	2024-06-14		✓			Data correction
57	2024-06-17		✓			Data correction
58	2024-06-18	✓				Data correction
59	2024-06-19	✓				Data correction
60	2024-06-20	✓				Data correction
61	2024-06-21	✓				Data correction
62	2024-06-24		✓			Data correction
63	2024-06-25	✓				Data correction
64	2024-06-26	✓				Data correction
65	2024-06-27	✓				Data correction
66	2024-06-28	✓				Data correction
67	2024-07-01		✓			Data correction

68	2024-07-02		✓			Data correction
69	2024-07-03		✓			Data correction
70	2024-07-04	✓				Data correction
71	2024-07-05		✓			Data correction
72	2024-07-08	✓				Data correction
73	2024-07-09		✓			Data correction
74	2024-07-10			✓		Data correction
75	2024-07-11		✓			Data correction
76	2024-07-12		✓			Data correction
77	2024-07-15		✓			Data correction
78	2024-07-16		✓			Data correction
79	2024-07-17		✓			Data correction
80	2024-07-18		✓			Data correction
81	2024-07-19		✓			Data correction
82	2024-07-22		✓			Data correction
83	2024-07-23		✓			Data correction
84	2024-07-24	✓				Data correction
85	2024-07-25	✓				Data correction
86	2024-07-26	✓				Data correction
87	2024-07-29	✓				Data correction
88	2024-07-30		✓			Data correction
89	2024-07-31	✓				Data correction
90	2024-08-01		✓			Data correction
91	2024-08-02	✓				Data correction
92	2024-08-05	✓				Data correction
93	2024-08-06				✓	Data correction
94	2024-08-07	✓				Data correction
95	2024-08-08	✓				Data correction
96	2024-08-09	✓				Data correction
97	2024-08-12	✓				Data correction
98	2024-08-13	✓				Data correction
99	2024-08-14	✓				Data correction
100	2024-08-16	✓				Data correction
101	2024-08-19	✓				Data correction
102	2024-08-21	✓				Data correction
103	2024-08-22	✓				Data correction
104	2024-08-23	✓				Data correction
105	2024-08-26	✓				Data correction
106	2024-08-27	✓				Data correction
107	2024-08-28		✓			Data correction
108	2024-08-29	✓				Data correction
109	2024-08-30	✓				Data correction
110	2024-09-02		✓			Data correction

111	2024-09-03	✓				Data correction
112	2024-09-04	✓				Data correction

Tabel No. 1 Disaggregated data – impact presented on the daily basis; period from 2nd January 2024 to 30th September 2024

In case of updating of historical transaction data by data contributors, the presented statistics may change.