

Transaction-based Interest Rate Benchmarks



Information about the impact of correction of errors on WIRON index

Q4 2024

Cyclical report on reported data revisions

Warsaw, January 2025

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 31st December 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	2024-04-02	✓				Data correction
2	2024-04-11	✓				Data correction
3	2024-05-15	✓				Data correction
4	2024-06-28			✓		Data correction
5	2024-08-06				✓	Data correction
6	2024-08-30	✓				Data correction
7	2024-09-05	✓				Data correction
8	2024-09-06		✓			Data correction
9	2024-09-10	✓				Data correction
10	2024-09-11	✓				Data correction
11	2024-09-12	✓				Data correction
12	2024-09-16	✓				Data correction
13	2024-09-17	✓				Data correction
14	2024-09-18		✓			Data correction
15	2024-09-19	✓				Data correction
16	2024-09-20	✓				Data correction
17	2024-09-23	✓				Data correction
18	2024-09-24		✓			Data correction
19	2024-09-25	✓				Data correction
20	2024-09-26	✓				Data correction
21	2024-09-27	✓				Data correction
22	2024-09-30	✓				Data correction
23	2024-10-01	✓				Data correction
24	2024-10-02	✓				Data correction

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

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

Tabel No. 1 Disaggregated data – impact presented on the daily basis; period from 2nd January 2024 to 31st December 2024

In case of updating of historical transaction data by data contributors, the presented statistics may change. In terms of the report for Q4 2024, the administrator indicates that the change in the range of dates for which the impact of data corrections was recorded compared to the report for Q3 2024 results from the repeated verification of reported errors by the data contributors, as a result of which the originally reported input data was found to be correct.