

# ASX Benchmarks

## BBSW | Error Log

The table below records the errors reported to the BBSW Administrator from 21<sup>st</sup> May 2018 when the new VWAP BBSW methodology was implemented. All trade reporting errors are anonymised with the magnitude of the impact on BBSW tenor(s) reported as absolute (non-directional).

The Administrator will only recalculate and republish BBSW for a material error that is reported by 11:30am of that day. A material error is defined as having a 3 basis point or greater impact on the final BBSW rate(s). BBSW will not be republished for errors outside of the 11:30am deadline regardless of materiality. Any republication will occur by 12pm Sydney time. Further details can be found in the [BBSW Conventions](#).

The error log includes any trade reporting error, failure to report or cancellation that was eligible for inclusion in the calculation of BBSW and occurred post 10:20am. The definition of a trade report error, trade report failure and permitted cancellation can be found in section 6.7 of the [BBSW Trade and Trade Reporting Guidelines](#) (BBSW Guidelines). The timings of notifications is outlined in section 6.7.1 and 8.2 of the BBSW Guidelines.

The error log also records any requests to recalculate BBSW rate(s), including the entities which requested it, the investigation undertaken and reasons for the decision taken by ASX (see section 7.0 of [BBSW Conventions](#)).

The error log is published to the market 1 month in arrears.

### Reporting period: 1 June 2021- 30 June 2021

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
39	16/06/2021	Market participant	3m	0	N
40	28/06/2021	Market Participant	2m	0	N

### Reporting period: 3 May 2021- 31 May 2021

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
n/a	n/a	n/a	n/a	n/a	n/a

### Reporting period: 1 April 2021- 30 April 2021

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
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n/a	n/a	n/a	n/a	n/a	n/a
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#### Reporting period: 1 March 2021- 31 March 2021

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
36	05/03/2021	Market Participant	3m	0	N
37	19/03/2021	Market Participant	3m	0	N
38	31/03/2021	Market Participant	6m	0	N

#### Reporting period: 1 February 2021- 26 February 2021

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
n/a	n/a	n/a	n/a	n/a	n/a

#### Reporting period: 4<sup>th</sup> January 2021- 29<sup>th</sup> January 2021

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
n/a	n/a	n/a	n/a	n/a	n/a

#### Reporting period: 30 November 2020- 31<sup>st</sup> of December 2020

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
n/a	n/a	n/a	n/a	n/a	n/a

#### Reporting period: 27<sup>th</sup> October 2020- 27<sup>th</sup> of November 2020

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
34	16/11/2020	Market Participant	1m	0.22	N
35	30/10/2020	Market Participant	5m	0	N

#### Reporting period: 26<sup>th</sup> of September 2020 – 26<sup>th</sup> of October 2020

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
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33	08/10/2020	Market Participant	6m	0	N
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#### Reporting period: 25<sup>th</sup> of August 2020 – 25<sup>th</sup> of September 2020

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
n/a	n/a	n/a	n/a	n/a	n/a

#### Reporting period: 24<sup>th</sup> of July 2020– 24<sup>th</sup> of August 2020

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
n/a	n/a	n/a	n/a	n/a	n/a

#### Reporting period: 23<sup>rd</sup> of June – 23<sup>rd</sup> of July 2020

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
n/a	n/a	n/a	n/a	n/a	n/a

#### Reporting period: 22<sup>nd</sup> of May – 22<sup>nd</sup> June 2020

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
32	10 <sup>th</sup> of June 2020	Market Participant	1m	0	N

#### Reporting period: 21<sup>st</sup> April 2020- 19<sup>th</sup> May 2020

##### Trade reporting errors



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Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Replication required? Y/N
31	11 <sup>th</sup> of May 2020	Market Participant	1m	0	N

**Reporting period: 23<sup>rd</sup> March 2020- 20<sup>th</sup> April 2020**

**Trade reporting errors**

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Replication required? Y/N
30	23 <sup>rd</sup> of March 2020	Market Participant	5m	0 bps	N
29	31 <sup>st</sup> of March 2020	Market Participant	2m	0.04bps	N

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 24<sup>th</sup> February 2020- 20<sup>th</sup> March 2020**

**Trade reporting errors**

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Replication required? Y/N
28	6 <sup>th</sup> March 2020	ATV	6m	0.05bps	N
27	25 <sup>th</sup> February 2020	Market Participant	5m	0 bps	N

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 21<sup>st</sup> January 2020 – 20<sup>th</sup> February 2020**

**Trade reporting errors**

None

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 23<sup>rd</sup> December 2019 – 20<sup>th</sup> January 2020**

**Trade reporting errors**

None

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 21<sup>st</sup> November 2019 – 20<sup>th</sup> December 2019**

**Trade reporting errors**

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
26.	16 <sup>th</sup> December 2019	Market participant	1m	0.01 bps	N

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 22<sup>nd</sup> October 2019 – 20<sup>th</sup> November 2019**

**Trade reporting errors**

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
25.	12 <sup>th</sup> November 2019	Market participant	6m	0.01 bps	N
24.	23 <sup>rd</sup> October 2019	Market participant	6m	0 bps	N
23.	23 <sup>rd</sup> October 2019	Market participant	1m	0 bps	N

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 23<sup>rd</sup> September 2019 – 21<sup>st</sup> October 2019**

**Trade reporting errors**

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
22.	26 <sup>th</sup> September 2019	Market participant	2m	0.05 bps	N

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 21<sup>st</sup> August 2019 – 20<sup>th</sup> September 2019**

**Trade reporting errors**

None

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 22<sup>nd</sup> July 2019 – 20<sup>th</sup> August 2019**

**Trade reporting errors**

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
21.	7 <sup>th</sup> August 2019	Market participant	3m	0.09 bps	N
20.	23 <sup>rd</sup> July 2019	Market participant	3m	0.11 bps	N

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 21<sup>st</sup> June 2019 – 19<sup>th</sup> July 2019**

**Trade reporting errors**

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
19.	15 <sup>th</sup> July 2019	Market participant	5m	0 bps	N
18.	11 <sup>th</sup> July 2019	Market participant	3m	0.01 bps	N
17.	28 <sup>th</sup> June 2019	Market participant	4m	0 bps	N

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 21<sup>st</sup> May 2019- 20<sup>th</sup> June 2019**

**Trade reporting errors**

None

**Requests to recalculate BBSW rate(s)**

None

**Reporting period: 22<sup>nd</sup> April 2019 – 20<sup>th</sup> May 2019**

### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
16.	17 <sup>th</sup> May 2019	Market Participant	5m	0 bps	N
15.	14 <sup>th</sup> May 2019	Market participant	5m	0 bps	N

### Requests to recalculate BBSW rate(s)

None

Reporting period: 22<sup>nd</sup> March 2019 – 19<sup>th</sup> April 2019

### Trade reporting errors

None

### Requests to recalculate BBSW rate(s)

None

Reporting period: 22<sup>nd</sup> February 2019 – 21<sup>st</sup> March 2019

### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
14.	19 <sup>th</sup> March 2019	Market participant	1m	0 bps	N

### Requests to recalculate BBSW rate(s)

None

Reporting period: 22<sup>nd</sup> January 2019 – 21<sup>st</sup> February 2019

### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
13.	29 <sup>th</sup> January 2019	Market participant	5m	0.04 bps	N

### Requests to recalculate BBSW rate(s)

None

Reporting period: 24<sup>th</sup> December 2018 – 21<sup>st</sup> January 2019

### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Replication required? Y/N
12.	2 <sup>nd</sup> January 2019	Market participant	1m	0.01bps	N

### Requests to recalculate BBSW rate(s)

None

**Reporting period: 22<sup>nd</sup> November 2018 – 21<sup>st</sup> December 2018**

### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Replication required? Y/N
11.	17 <sup>th</sup> Dec 2018	Market participant	3m	1.14 bps	N
10.	17 <sup>th</sup> Dec 2018	Market participant	6m	0.02 bps	N

### Requests to recalculate BBSW rate(s)

None

**Reporting period: 22<sup>nd</sup> October 2018 – 21<sup>st</sup> November 2018**

### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Replication required? Y/N
9.	5 <sup>th</sup> Nov 2018	ATV	1m	0 bps	N

### Requests to recalculate BBSW rate(s)

None

**Reporting period: 24<sup>th</sup> September 2018 – 19<sup>th</sup> October 2018**

### Trade reporting errors

None





#### Requests to recalculate BBSW rate(s)

None

Reporting period: 22<sup>nd</sup> August 2018 – 21<sup>st</sup> September 2018

#### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
8.	7th Sep 2018	ATV	1m	2.06bps	N
7.	6 <sup>th</sup> Sep 2018	Market participant	3m	0.03 bps	N

#### Requests to recalculate BBSW rate(s)

None

Reporting period: 23<sup>rd</sup> July 2018 – 21<sup>st</sup> August 2018

#### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
6.	8 <sup>th</sup> Aug 2018	Market participant	3m	0 bps	N

#### Requests to recalculate BBSW rate(s)

None

Reporting period: 21<sup>st</sup> June 2018- 21<sup>st</sup> July 2018

#### Trade reporting errors

Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (b.ps)	Republication required? Y/N
5.	18 <sup>th</sup> July 2018	Market participant	6m	0.04 bps	N
4.	2 <sup>nd</sup> July 2018	Market participant	3m	0 bps	N
3.	28 <sup>th</sup> June 2018	Market participant	6m	0.02 bps	N

#### Requests to recalculate BBSW rate(s)

None

Reporting period: 21<sup>st</sup> May 2018- 20<sup>th</sup> June 2018

#### Trade reporting errors



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Error No.	Date of error	Source of error	Tenor(s) impacted	Absolute impact on BBSW (bps)	Replication required? Y/N
2.	6 <sup>th</sup> June 2018	Market participant	3m	0 bps	N
1.	5 <sup>th</sup> June 2018	Market participant	3m	0.01 bps	N

### Requests to recalculate BBSW rate(s)

None

### Further enquiries:

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