

Quarterly update on errors impacting Term CORRA

CanDeal Benchmark Administration Services (CBAS) has policies and procedures in place to check the quality of data inputs while publishing Term CORRA rates in a timely manner.

Errors may occur in certain circumstances. This table is for information only. The table is updated quarterly with a one-month lag.

After the republication deadline has passed, no amendments to the Term CORRA rates will be made under any circumstances.

Please see the [Republication Policy](#).

CBAS Error Table

Calendar Quarter	One-Month Rates					Three-Month Rates				
	Absolute impact <1bps	Absolute impact 1-3bps	Absolute impact >3bps	Due to technical difficulties	Due to other issues	Absolute impact <1bps	Absolute impact 1-3bps	Absolute impact >3bps	Due to technical difficulties	Due to other issues
2024Q1		1					1			
2024Q2	1				X	1				X
2024Q3	3				X	3				X
2024Q4	5				X	5				X

Note: Historical Term CORRA rates are published on the [CanDeal website](#) with information that includes L1/L2 rates and published/republished status.

For more information

Please contact benchmarks@canddeal.com if you have any questions.