

## Technical Note

# IBOR Fallbacks: Introduction of additional ISDA IBOR Fallbacks

On 31 January 2023, Bloomberg Index Services Limited began publishing official ISDA IBOR Fallbacks for three additional 'IBORs. This includes the Adjusted Risk-Free Rate (RFR), Spread Adjustment and 'all-in' Fallback rates for the following IBORs:

DKK CIBOR  
ILS TELBOR  
PLN WIBOR

An updated version of the Methodology Rulebook, incorporating the additional fallbacks, is available at [www.bloomberg.com/professional/solution/libor-resource-center/](http://www.bloomberg.com/professional/solution/libor-resource-center/)

Details of the relevant new IBOR Fallbacks are as follows:

Rate Set Family	IBOR Ticker	RFR Name	RFR Ticker	Type	Tenor	Ticker
DKK CIBOR	CIBO01W	DEST	DEST	Adjusted RFR	1W	XDESTRIW
DKK CIBOR	CIBO01M	DEST	DEST	Adjusted RFR	1M	XDESTRI1M
DKK CIBOR	CIBO03M	DEST	DEST	Adjusted RFR	3M	XDESTRI3M
DKK CIBOR	CIBO06M	DEST	DEST	Adjusted RFR	6M	XDESTRI6M
DKK CIBOR	CIBO12M	DEST	DEST	Adjusted RFR	12M	XDESTRI1Y
DKK CIBOR	CIBO01W	DEST	DEST	Spread Adjustment	1W	YCIBO01W
DKK CIBOR	CIBO01M	DEST	DEST	Spread Adjustment	1M	YCIBO01M
DKK CIBOR	CIBO03M	DEST	DEST	Spread Adjustment	3M	YCIBO03M
DKK CIBOR	CIBO06M	DEST	DEST	Spread Adjustment	6M	YCIBO06M
DKK CIBOR	CIBO12M	DEST	DEST	Spread Adjustment	12M	YCIBO1Y
DKK CIBOR	CIBO01W	DEST	DEST	Fallback	1W	VCIBO01W
DKK CIBOR	CIBO01M	DEST	DEST	Fallback	1M	VCIBO01M
DKK CIBOR	CIBO03M	DEST	DEST	Fallback	3M	VCIBO03M
DKK CIBOR	CIBO06M	DEST	DEST	Fallback	6M	VCIBO06M
DKK CIBOR	CIBO12M	DEST	DEST	Fallback	12M	VCIBO1Y
ILS TELBOR	TELBORON	SHIR	SHIRON	Adjusted RFR	O/N	XSHIRON
ILS TELBOR	TELBOR01	SHIR	SHIRON	Adjusted RFR	1M	XSHIR1M
ILS TELBOR	TELBOR03	SHIR	SHIRON	Adjusted RFR	3M	XSHIR3M
ILS TELBOR	TELBOR06	SHIR	SHIRON	Adjusted RFR	6M	XSHIR6M
ILS TELBOR	TELBOR09	SHIR	SHIRON	Adjusted RFR	9M	XSHIR9M
ILS TELBOR	TELBOR12	SHIR	SHIRON	Adjusted RFR	12M	XSHIR1Y
ILS TELBOR	TELBORON	SHIR	SHIRON	Spread Adjustment	O/N	YTELBOON
ILS TELBOR	TELBOR01	SHIR	SHIRON	Spread Adjustment	1M	YTELBO1M
ILS TELBOR	TELBOR03	SHIR	SHIRON	Spread Adjustment	3M	YTELBO3M
ILS TELBOR	TELBOR06	SHIR	SHIRON	Spread Adjustment	6M	YTELBO6M

ILS TELBOR	TELBOR09	SHIR	SHIRON	Spread Adjustment	9M	YTELBO9M
ILS TELBOR	TELBOR12	SHIR	SHIRON	Spread Adjustment	12M	YTELBO1Y
ILS TELBOR	TELBOR0N	SHIR	SHIRON	Fallback	O/N	VTELBOON
ILS TELBOR	TELBOR01	SHIR	SHIRON	Fallback	1M	VTELBO1M
ILS TELBOR	TELBOR03	SHIR	SHIRON	Fallback	3M	VTELBO3M
ILS TELBOR	TELBOR06	SHIR	SHIRON	Fallback	6M	VTELBO6M
ILS TELBOR	TELBOR09	SHIR	SHIRON	Fallback	9M	VTELBO9M
ILS TELBOR	TELBOR12	SHIR	SHIRON	Fallback	12M	VTELBO1Y
PLN WIBOR	WIBOON	WIRON	WIRON	Adjusted RFR	O/N	XWIRONON
PLN WIBOR	WIBOTN	WIRON	WIRON	Adjusted RFR	T/N	XWIRONTN
PLN WIBOR	WIBOSW	WIRON	WIRON	Adjusted RFR	1W	XWIRON1W
PLN WIBOR	WIBO2W	WIRON	WIRON	Adjusted RFR	2W	XWIRON2W
PLN WIBOR	WIBO1M	WIRON	WIRON	Adjusted RFR	1M	XWIRON1M
PLN WIBOR	WIBO3M	WIRON	WIRON	Adjusted RFR	3M	XWIRON3M
PLN WIBOR	WIBO6M	WIRON	WIRON	Adjusted RFR	6M	XWIRON6M
PLN WIBOR	WIBO1Y	WIRON	WIRON	Adjusted RFR	12M	XWIRON1Y
PLN WIBOR	WIBOON	WIRON	WIRON	Spread Adjustment	O/N	YWIBOON
PLN WIBOR	WIBOTN	WIRON	WIRON	Spread Adjustment	T/N	YWIBOTN
PLN WIBOR	WIBOSW	WIRON	WIRON	Spread Adjustment	1W	YWIBOSW
PLN WIBOR	WIBO2W	WIRON	WIRON	Spread Adjustment	2W	YWIBO2W
PLN WIBOR	WIBO1M	WIRON	WIRON	Spread Adjustment	1M	YWIBO1M
PLN WIBOR	WIBO3M	WIRON	WIRON	Spread Adjustment	3M	YWIBO3M
PLN WIBOR	WIBO6M	WIRON	WIRON	Spread Adjustment	6M	YWIBO6M
PLN WIBOR	WIBO1Y	WIRON	WIRON	Spread Adjustment	12M	YWIBO1Y
PLN WIBOR	WIBOON	WIRON	WIRON	Fallback	O/N	VWIBOON
PLN WIBOR	WIBOTN	WIRON	WIRON	Fallback	T/N	VWIBOTN
PLN WIBOR	WIBOSW	WIRON	WIRON	Fallback	1W	VWIBOSW
PLN WIBOR	WIBO2W	WIRON	WIRON	Fallback	2W	VWIBO2W
PLN WIBOR	WIBO1M	WIRON	WIRON	Fallback	1M	VWIBO1M
PLN WIBOR	WIBO3M	WIRON	WIRON	Fallback	3M	VWIBO3M
PLN WIBOR	WIBO6M	WIRON	WIRON	Fallback	6M	VWIBO6M
PLN WIBOR	WIBO1Y	WIRON	WIRON	Fallback	12M	VWIBO1Y

Further information can be found on the Bloomberg Terminal at <FBAK><GO> or <ISDA><GO>, or at the Resources section of the Bloomberg LIBOR Transition website: [www.bloomberg.com/professional/solution/libor-resource-center/](http://www.bloomberg.com/professional/solution/libor-resource-center/)

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