

Technical Note

IBOR Fallbacks: Restatement of WIBOR Fallbacks on 9th August 2023

PLN WIBOR Fallback Restatement

An updated price was received for the WIRON Index by GPW Benchmark on August 9th for the value for the Index Date 8th August 2023. Subsequently, the PLN WIBOR Fallback Rates and associated Adjusted Reference Rates were re-stated by Bloomberg Index Services Limited.

Details of the revised data points are in the table below.

If you have any questions, please contact the Bloomberg Help Desk (<Help><Help>), or email indexhelp@bloomberg.net.

Tenor	Ticker	Calculation Type	Rate Record Date	Original Value	Re-stated Value
TN	VWIBOTN	Fallback Rate	8-Aug-23	6.30300%	6.28100%
TN	XWIRONTN	Adjusted RFR	8-Aug-23	5.95300%	5.93100%
1W	VWIBOSW	Fallback Rate	02-Aug-23	6.58578%	6.58263%
1W	XWIRON1W	Adjusted RFR	03-Aug-23	6.18924%	6.18609%
2W	VWIBO2W	Fallback Rate	26-July-23	6.57737%	6.57580%
2W	XWIRON1W	Adjusted RFR	26-July-23	6.15155%	6.14998%
3M	VWIBO3M	Fallback Rate	09-May-23	6.57008%	6.56984%
3M	XWIRON3M	Adjusted RFR	09-May-23	6.08654%	6.08630%
6M	VWIBO6M	Fallback Rate	09-Feb-23	6.55403%	6.55391%
6M	XWIRON6M	Adjusted RFR	09-Feb-23	5.99845%	5.99833%
12M	XWIRON1Y	Adjusted RFR	09-Aug-22	6.18381%	6.18375%

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