Technical Note

IBOR Fallbacks: Delayed Publication for CHF LIBOR Fallbacks

On 16 June 2022, a delay occurred in the calculation and publication of the ISDA IBOR Fallbacks for the CHF LIBOR tenors. This was caused by a delay in validating the SARON rate received by Bloomberg. Consequently, the publication of the CHF LIBOR Fallbacks occurred at 22:09 CET, 99 minutes after the ISDA 'cut-off time' of 20:30 CET.

A list of those tickers impacted by the delay is shown in Figure 1 below. This includes tickers for the relevant tenors for both the Adjusted Reference Rates (compounded in-arrears SARON rates) and the CHF LIBOR Fallbacks.

Figure 1
List of impacted CHF LIBOR Fallback tickers and associated Adjusted SARON Rate tickers

IBOR Fallback	Tenor	Ticker	Calculation Type
CHF LIBOR	Spot / Next	VSF00SN Index	Fallback Rate
CHF LIBOR	Spot / Next	XSARONSN Index	Adjusted Reference Rate
CHF LIBOR	1 Week	VSF0001W Index	Fallback Rate
CHF LIBOR	1 Week	XSARON1W Index	Adjusted Reference Rate
CHF LIBOR	1 Month	VSF0001M Index	Fallback Rate
CHF LIBOR	1 Month	XSARON1M Index	Adjusted Reference Rate
CHF LIBOR	3 Months	VSF0003M Index	Fallback Rate
CHF LIBOR	3 Months	XSARON3M Index	Adjusted Reference Rate
CHF LIBOR	6 Months	VSF0006M Index	Fallback Rate
CHF LIBOR	6 Months	XSARON6M Index	Adjusted Reference Rate
CHF LIBOR	12 Months	VSF001Y Index	Fallback Rate
CHF LIBOR	12 Months	XSARON1Y Index	Adjusted Reference Rate

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