

IBOR Fallbacks

Technical Note

10 February 2021

EURIBOR and EUR LIBOR Rate Record Day Calculations

We have recalculated certain EURIBOR and EUR LIBOR Fallbacks due to incomplete data in the original publication.

Files have been republished and values on the Terminal have been updated. Please see Figure 1 below for a list of impacted Fallbacks.

Figure 1
EURIBOR and EUR LIBOR Tickers Impacted

IBOR Fallback	Tenor	Ticker	Calculation Type	Rate Record Date
EUR LIBOR	12M	FEE0012M	Fallback Rate	02-Jun-20
EUR LIBOR	6M	FEE0006M	Fallback Rate	08-Jun-20
EUR LIBOR	2M	FEE0002M	Fallback Rate	12-Jul-20
EURIBOR	12M	FEUR012M	Fallback Rate	02-Jun-20
EURIBOR	6M	FEUR006M	Fallback Rate	08-Jun-20
EURIBOR	1M	FEUR001M	Fallback Rate	01-Jun-20
EURIBOR	1M	FEUR001M	Fallback Rate	01-Jul-20

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