

IBOR Fallbacks

Technical Note – Deprecation of Old Tickers

27 September, 2021

Following the publication of fallback data on Friday 29 October, 2021, Bloomberg will cease to continue publication to the 'old', original tickers for Adjusted Reference Rates, Spread Adjustments and 'all-in' Fallback Rates. Since March 22, 2021, fallback data has been published to a new set of tickers in parallel (see Appendix for a list of all relevant tickers that will continue).

The tickers to be deprecated are:

Tickers for IBOR Fallbacks

IBOR Name	O/N	S/N	1W	2W	1M	2M	3M	4M	5M	6M	12M
AUD BBSW	n/a	n/a	n/a	n/a	FBBSW1M	FBBSW2M	FBBSW3M	FBBSW4M	FBBSW5M	FBBSW6M	n/a
CAD CDOR	n/a	n/a	n/a	n/a	FCDOR01	FCDOR02	FCDOR03	n/a	n/a	FCDOR06	FCDOR12
CHF LIBOR	n/a	FSF00SN	FSF0001W	n/a	FSF0001M	FSF0002M	FSF0003M	n/a	n/a	FSF0006M	FSF0012M
EUR EURIBOR	n/a	n/a	FEUR001W	n/a	FEUR001M	n/a	FEUR003M	n/a	n/a	FEUR006M	FEUR012M
EUR LIBOR	FEE00ON	n/a	FEE0001W	n/a	FEE0001M	FEE0002M	FEE0003M	n/a	n/a	FEE0006M	FEE0012M
GBP LIBOR	FBP00ON	n/a	FBP0001W	n/a	FBP0001M	FBP0002M	FBP0003M	n/a	n/a	FBP0006M	FBP0012M
HKD HIBOR	FHIHDON	n/a	FHIHD01W	FHIHD2W	FHIHD01M	FHIHD02M	FHIHD03M	n/a	n/a	FHIHD06M	FHIHD12M
JPY LIBOR	n/a	FJY00SN	FJY0001W	n/a	FJY0001M	FJY0002M	FJY0003M	n/a	n/a	FJY0006M	FJY0012M
JPY TIBOR	n/a	n/a	FTI0001W	n/a	FTI0001M	n/a	FTI0003M	n/a	n/a	FTI0006M	FTI0012M
JPY EuroYen TIBOR	n/a	n/a	FEUYN01W	n/a	FEUYN01M	n/a	FEUYN03M	n/a	n/a	FEUYN06M	FEUYN12M
USD LIBOR	FUS00ON	n/a	FUS0001W	n/a	FUS0001M	FUS0002M	FUS0003M	n/a	n/a	FUS0006M	FUS0012M

IBOR Fallbacks

Tickers for Adjusted RFRs

IBOR Name	O/N	S/N	1W	2W	1M	2M	3M	4M	5M	6M	12M
AUD BBSW	n/a	n/a	n/a	n/a	AONIA1M	AONIA2M	AONIA3M	AONIA4M	AONIA5M	AONIA6M	n/a
CAD CDOR	n/a	n/a	n/a	n/a	CORRA1M	CORRA2M	CORRA3M	n/a	n/a	CORRA6M	CORRA12M
CHF LIBOR	n/a	SARONSN	SARON1W	n/a	SARON1M	SARON2M	SARON3M	n/a	n/a	SARON6M	SARON12M
EUR EURIBOR	n/a	n/a	ESTR1W	n/a	ESTR1M	n/a	ESTR3M	n/a	n/a	ESTR6M	ESTR12M
EUR LIBOR	ESTRONON	n/a	ESTR1W	n/a	ESTR1M	ESTR2M	ESTR3M	n/a	n/a	ESTR6M	ESTR12M
GBP LIBOR	SONIAON	n/a	SONIA1W	n/a	SONIA1M	SONIA2M	SONIA3M	n/a	n/a	SONIA6M	SONIA12M
HKD HIBOR	HONIAON	n/a	HONIA1W	HONIA2W	HONIA1M	HONIA2M	HONIA3M	n/a	n/a	HONIA6M	HONIA12M
JPY LIBOR	n/a	TONASN	TONA1W	n/a	TONA1M	TONA2M	TONA3M	n/a	n/a	TONA6M	TONA12M
JPY TIBOR	n/a	n/a	TONA1W	n/a	TONA1M	n/a	TONA3M	n/a	n/a	TONA6M	TONA12M
JPY EuroYen TIBOR	n/a	n/a	TONA1W	n/a	TONA1M	n/a	TONA3M	n/a	n/a	TONA6M	TONA12M
USD LIBOR	SOFRON	n/a	SOFRIW	n/a	SOFRI1M	SOFRI2M	SOFRI3M	n/a	n/a	SOFRI6M	SOFRI12M

Tickers for Spread Adjustments

IBOR Name	O/N	S/N	1W	2W	1M	2M	3M	4M	5M	6M	12M
AUD BBSW	n/a	n/a	n/a	n/a	SBBSW1M	SBBSW2M	SBBSW3M	SBBSW4M	SBBSW5M	SBBSW6M	n/a
CAD CDOR	n/a	n/a	n/a	n/a	SCDOR01	SCDOR02	SCDOR03	n/a	n/a	SCDOR06	SCDOR12
CHF LIBOR	n/a	SSF00SN	SSF0001W	n/a	SSF0001M	SSF0002M	SSF0003M	n/a	n/a	SSF0006M	SSF0012M
EUR EURIBOR	n/a	n/a	SEUR001W	n/a	SEUR001M	n/a	SEUR003M	n/a	n/a	SEUR006M	SEUR012M
EUR LIBOR	SEE00ON	n/a	SEE0001W	n/a	SEE0001M	SEE0002M	SEE0003M	n/a	n/a	SEE0006M	SEE0012M
GBP LIBOR	SBP00ON	n/a	SBP0001W	n/a	SBP0001M	SBP0002M	SBP0003M	n/a	n/a	SBP0006M	SBP0012M
HKD HIBOR	SHIHDON	n/a	SHIHD01W	SHIHD2W	SHIHD01M	SHIHD02M	SHIHD03M	n/a	n/a	SHIHD06M	SHIHD12M
JPY LIBOR	n/a	SJY00SN	SJY0001W	n/a	SJY0001M	SJY0002M	SJY0003M	n/a	n/a	SJY0006M	SJY0012M
JPY TIBOR	n/a	n/a	STI0001W	n/a	STI0001M	n/a	STI0003M	n/a	n/a	STI0006M	STI0012M
JPY EuroYen TIBOR	n/a	n/a	SEUYN01W	n/a	SEUYN01M	n/a	SEUYN03M	n/a	n/a	SEUYN06M	SEUYN12M
USD LIBOR	SUS00ON	n/a	SUS0001W	n/a	SUS0001M	SUS0002M	SUS0003M	n/a	n/a	SUS0006M	SUS0012M

IBOR Fallbacks

Appendix: Bloomberg Tickers

Tickers for IBOR Fallbacks

IBOR Name	O/N	S/N	1W	2W	1M	2M	3M	4M	5M	6M	1Y
AUD BBSW	n/a	n/a	n/a	n/a	VBBSW1M	VBBSW2M	VBBSW3M	VBBSW4M	VBBSW5M	VBBSW6M	n/a
CAD CDOR	n/a	n/a	n/a	n/a	VCDOR01	VCDOR02	VCDOR03	n/a	n/a	VCDOR06	VCDOR1Y
CHF LIBOR	n/a	VSF00SN	VSF0001W	n/a	VSF0001M	VSF0002M	VSF0003M	n/a	n/a	VSF0006M	VSF001Y
EUR EURIBOR	n/a	n/a	VEURO01W	n/a	VEURO01M	n/a	VEURO03M	n/a	n/a	VEURO06M	VEURO1Y
EUR LIBOR	VEE00ON	n/a	VEE0001W	n/a	VEE0001M	VEE0002M	VEE0003M	n/a	n/a	VEE0006M	VEE001Y
GBP LIBOR	VBPO0ON	n/a	VBPO001W	n/a	VBPO001M	VBPO002M	VBPO003M	n/a	n/a	VBPO006M	VBPO01Y
HKD HIBOR	VHIHDON	n/a	VHIHD01W	VHIHD2W	VHIHD01M	VHIHD02M	VHIHD03M	n/a	n/a	VHIHD06M	VHIHD1Y
JPY LIBOR	n/a	VJY00SN	VJY0001W	n/a	VJY0001M	VJY0002M	VJY0003M	n/a	n/a	VJY0006M	VJY001Y
JPY TIBOR	n/a	n/a	VTI0001W	n/a	VTI0001M	n/a	VTI0003M	n/a	n/a	VTI0006M	VTI001Y
JPY EuroYen TIBOR	n/a	n/a	VEUYN01W	n/a	VEUYN01M	n/a	VEUYN03M	n/a	n/a	VEUYN06M	VEUYN1Y
USD LIBOR	VUS00ON	n/a	VUS0001W	n/a	VUS0001M	VUS0002M	VUS0003M	n/a	n/a	VUS0006M	VUS001Y

Tickers for Adjusted RFRs

IBOR Name	O/N	S/N	1W	2W	1M	2M	3M	4M	5M	6M	1Y
AUD BBSW	n/a	n/a	n/a	n/a	XAONIA1M	XAONIA2M	XAONIA3M	XAONIA4M	XAONIA5M	XAONIA6M	n/a
CAD CDOR	n/a	n/a	n/a	n/a	XCORRA1M	XCORRA2M	XCORRA3M	n/a	n/a	XCORRA6M	XCORRA1Y
CHF LIBOR	n/a	XSARONSN	XSARON1W	n/a	XSARON1M	XSARON2M	XSARON3M	n/a	n/a	XSARON6M	XSARON1Y
EUR EURIBOR	n/a	n/a	XESTRIW	n/a	XESTR1M	n/a	XESTR3M	n/a	n/a	XESTR6M	XESTR1Y
EUR LIBOR	XESTRON	n/a	XESTRIW	n/a	XESTR1M	XESTR2M	XESTR3M	n/a	n/a	XESTR6M	XESTR1Y
GBP LIBOR	XSONIAON	n/a	XSONIA1W	n/a	XSONIA1M	XSONIA2M	XSONIA3M	n/a	n/a	XSONIA6M	XSONIA1Y
HKD HIBOR	XHONIAON	n/a	XHONIA1W	XHONIA2W	XHONIA1M	XHONIA2M	XHONIA3M	n/a	n/a	XHONIA6M	XHONIA1Y
JPY LIBOR	n/a	XTONASN	XTONA1W	n/a	XTONA1M	XTONA2M	XTONA3M	n/a	n/a	XTONA6M	XTONA1Y
JPY TIBOR	n/a	n/a	XTONAT1W	n/a	XTONAT1M	n/a	XTONAT3M	n/a	n/a	XTONAT6M	XTONAT1Y
JPY EuroYen TIBOR	n/a	n/a	XTONA1W	n/a	XTONA1M	n/a	XTONA3M	n/a	n/a	XTONA6M	XTONA1Y
USD LIBOR	XSOFRON	n/a	XSOFR1W	n/a	XSOFR1M	XSOFR2M	XSOFR3M	n/a	n/a	XSOFR6M	XSOFR1Y

IBOR Fallbacks

Tickers for Spread Adjustments

IBOR Name	O/N	S/N	1W	2W	1M	2M	3M	4M	5M	6M	1Y
AUD BBSW	n/a	n/a	n/a	n/a	YBBSW1M	YBBSW2M	YBBSW3M	YBBSW4M	YBBSW5M	YBBSW6M	n/a
CAD CDOR	n/a	n/a	n/a	n/a	YCDOR01	YCDOR02	YCDOR03	n/a	n/a	YCDOR06	YCDOR1Y
CHF LIBOR	n/a	YSF00SN	YSF0001W	n/a	YSF0001M	YSF0002M	YSF0003M	n/a	n/a	YSF0006M	YSF001Y
EUR EURIBOR	n/a	n/a	YEUR001W	n/a	YEUR001M	n/a	YEUR003M	n/a	n/a	YEUR006M	YEUR01Y
EUR LIBOR	YEE00ON	n/a	YEE0001W	n/a	YEE0001M	YEE0002M	YEE0003M	n/a	n/a	YEE0006M	YEE001Y
GBP LIBOR	YBP00ON	n/a	YBP0001W	n/a	YBP0001M	YBP0002M	YBP0003M	n/a	n/a	YBP0006M	YBP001Y
HKD HIBOR	YHIHDON	n/a	YHIHD01W	YHIHD2W	YHIHD01M	YHIHD02M	YHIHD03M	n/a	n/a	YHIHD06M	YHIHD1Y
JPY LIBOR	n/a	YJY00SN	YJY0001W	n/a	YJY0001M	YJY0002M	YJY0003M	n/a	n/a	YJY0006M	YJY001Y
JPY TIBOR	n/a	n/a	YTI0001W	n/a	YTI0001M	n/a	YTI0003M	n/a	n/a	YTI0006M	YTI001Y
JPY EuroYen TIBOR	n/a	n/a	YEUYN01W	n/a	YEUYN01M	n/a	YEUYN03M	n/a	n/a	YEUYN06M	YEUYN1Y
USD LIBOR	YUS00ON	n/a	YUS0001W	n/a	YUS0001M	YUS0002M	YUS0003M	n/a	n/a	YUS0006M	YUS001Y

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