

Technical Note

IBOR Fallbacks: Introduction of additional ISDA IBOR Fallbacks

On 08 April 2025, Bloomberg Index Services Limited began publishing official ISDA IBOR Fallbacks for the Johannesburg Interbank Average Rate, ZAR JIBAR. This includes the Adjusted Risk-Free Rate (RFR), Spread Adjustment and 'all-in' Fallback rates.

An updated version of the Rule Book, incorporating the additional fallbacks, is available at 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
ZAR JIBAR	JIBA1M	ZARONIA	ZARONIA	Adjusted RFR	1M	XZRNIA1M
ZAR JIBAR	JIBA3M	ZARONIA	ZARONIA	Adjusted RFR	3M	XZRNIA3M
ZAR JIBAR	JIBA6M	ZARONIA	ZARONIA	Adjusted RFR	6M	XZRNIA6M
ZAR JIBAR	JIBA9M	ZARONIA	ZARONIA	Adjusted RFR	9M	XZRNIA9M
ZAR JIBAR	JIBA12M	ZARONIA	ZARONIA	Adjusted RFR	12M	XZRNIA1Y
ZAR JIBAR	JIBA1M	ZARONIA	ZARONIA	Spread Adjustment	1M	YJIBA1M
ZAR JIBAR	JIBA3M	ZARONIA	ZARONIA	Spread Adjustment	3M	YJIBA3M
ZAR JIBAR	JIBA6M	ZARONIA	ZARONIA	Spread Adjustment	6M	YJIBA6M
ZAR JIBAR	JIBA9M	ZARONIA	ZARONIA	Spread Adjustment	9M	YJIBA9M
ZAR JIBAR	JIBA12M	ZARONIA	ZARONIA	Spread Adjustment	12M	YJIBA1Y
ZAR JIBAR	JIBA1M	ZARONIA	ZARONIA	Fallback	1M	VJIBA1M
ZAR JIBAR	JIBA3M	ZARONIA	ZARONIA	Fallback	3M	VJIBA3M
ZAR JIBAR	JIBA6M	ZARONIA	ZARONIA	Fallback	6M	VJIBA6M
ZAR JIBAR	JIBA9M	ZARONIA	ZARONIA	Fallback	9M	VJIBA9M
ZAR JIBAR	JIBA12M	ZARONIA	ZARONIA	Fallback	12M	VJIBA1Y

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/

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