

SERVICE HOTLINE

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Information Services

PRODUCTION RELEASE OF ZARONIA ZERO CURVE DATA PRODUCTS ON 2 FEBRUARY 2026

On 19 May 2025, the JSE implemented the first phase of the transition to the ZARONIA rate as the new benchmark reference rate in the South African market.

As part of Phase 2 of the transition, the JSE introduced a new ZARONIA Curve beta data product with the layout modelled on the existing JIBAR-based Zero Curve data product.

The beta period has now concluded, and the JSE is pleased to announce that new production versions of the ZARONIA Curve data will be implemented from Monday, 2 February 2026. As per the existing JIBAR based Curve data provision, the new data will be published three times per business day at approximately 14h00, 15h00 and 17h00 (SA time).

Licenced subscribers to an existing JIBAR-based Curve product data file will automatically receive access to the corresponding Zaronia Curve file(s) at no additional cost as the new files are intended to replace the JIBAR-based Zero Curve data products later this year.

During the parallel run period, both sets of curve products will be made available via separate folders on the JSE BondFTP server. The new data file names and folders are as follows:

- ZeroCurveyyyyymmdd, placed in folder Zaronia Zerocurve 2pm
- ZeroCurveyyyyymmdd, placed in folder Zaronia Zerocurve 3pm
- ZeroCurveCompactYYYYmmDD, placed in folder Zaronia Zerocurve Yield
- ZeroCurveYYYYMMDD, placed in folder Zaronia Zerocurve Yield

Specifications for the new data files are available via [Bond Data Products Specifications](#) and column/field comparison assisting document for one of the EOD files is attached to this announcement.

MARKETS / SERVICES:

- ☐ Equity Market
- ☐ Equity Derivatives Market
- ☐ Interest Rate Derivatives Market
- ☐ Currency Derivatives Market
- ☐ Commodity Derivatives Market
- ☒ Bond Market
- ☐ Money Market
- ☐ Bond ETP Market
- ☐ JSE Broker Deal Accounting (BDA)
- ☐ Real Time Clearing (RTC)
- ☐ Colocation
- ☐ International Access Point (IAP)
- ☐ FTSE/JSE Indices Data Products
- ☒ EOD Information Subscribers
- ☐ Live Information Subscribers

ENVIRONMENT:

Production

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or customersupport@jse.co.za