



SERVICE HOTLINE

REFERENCE NUMBER: 011/2021

19 January 2021

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

INTRODUCTION OF NEW BONDS NON-RESIDENT MARKET DATA PRODUCT

Introduction

The JSE calculates and publishes market data on purchases and sales by non-residents in the cash bonds market via the **Member / Client Position** (also known by some as the Detailed Turnover) **statistical** data product. These statistics are an accurate reflection of the transactions that are reported through the Nutron trading system for the Cash Bonds market.

In the continuous quest to provide value-add, the JSE is pleased to announce, with support from the Reserve Bank and Strate, the introduction of a new **Bonds Non-Resident statistical data product** that is intended to complement the existing Member / Client Position data product by providing a **view on settled transactions rather than traded in the cash bonds market**.

The two key differences between the existing and new data products are that unsettled trades are excluded in the new data product, and the data is aggregated on settlement date rather than trade date. To assist, an Overview and FAQ document that explains the new methodology, has been provided with this hotline.

Note that with the introduction of this new data product, the weekly and monthly non-resident trade statistics will be removed from the Member/Client Position data product at a later stage, which will be announced via a separate hotline.

Go-Live date, formats and Frequencies

The new data product will be available for subscription from **Monday 18 January 2021** and will be made available in both Excel and CSV formats, and will be made available as daily, weekly, monthly as well as YTD versions. The data products will be made available to licensed subscribers via the JSE Bond FTP server.

Data Fees

To account for the value and access to all formats and times period files, the annual in advance data subscription fee will be **R1 800 per annum** for South African based subscribers and **\$205 per annum** for international based subscribers. The above fees will licence subscribers for all frequencies of the new product (daily / weekly / monthly and YTD).

Market / Service:

JSE Bond Data Products

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail CustomerSupport@jse.co.za

Issued By:

Neil Vendeiro
Market Data Department
Information Services Division

In terms of distribution data fees, this new product will be included in the current Interest Rate Turnover product group so no additional distribution data fees will be applicable for current licensed distributors of this product group. Any other party intending to distribute the data outside their organisation will need to pay the relevant distribution component fee.

Specifications and sample files

For your convenience, the layout of the new data product has been included in the attached tracked version 5.0 of the “Interest Rate Market Data Products User Manual” document.

In addition, both Excel and CSV sample versions of the new data product has also been provided with this notice.

Historical Data

Historical data for 2020 will be provided at no charge, on request to any licensed subscriber.

If you want more information or would like to subscribe to this new data product, contact your Market Data Account Manager or send an email request to MDSalesTeam@jse.co.za