

SERVICE HOTLINE

Number: 047/2025
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Issued By: Market Data
Information Services

PROJECT BOND REPO IMPACTS TO CURRENT BOND AND INTEREST RATE DERIVATIVES MARKET DATA PRODUCTS

The JSE has been on a journey to implement the enhanced Repo Reporting requirements which will cater for the reporting of the Repurchase Agreements (Classic Repo) trade type, please refer to [Service Hotline 070/2024](#) for details of the enhancements.

IMPACTS TO CURRENT BOND AND INTEREST RATE DERIVATIVES MARKET DATA PRODUCTS

Cash Bonds Turnover Statistics Products:

- There are **no** changes to the layouts of the products.
- The products will however, from the project go-live, also include the new Classic Bond Repo trade data in addition to the current Bond Repo Buy/Sell Back trade data.
- But in the interest of limiting the impact to the current products, the new Classic Bond Repo trade type data will follow the current product structures.
- Samples of the products are attached to this hotline.

Interest Rate Derivatives Non-Live Market Data Products:

- There are **no** changes to the products.

NEW BOND REPO TRADING STATISTICS DATA PRODUCT

- For the convenience of participants that are interested in Bond Repo only trading statistics data, a new Bond Repo Trade Detail data product that includes additional new value-add data, will be made available from the project go-live.
- The product will provide useful information on all Bond Repo trades reported to the JSE and will cover all Bond Repo trade types
- This product will be made available via the Marketplace, the JSE's digital data shop and will be a cloud delivered data product.
- More information about this new product will be provided in a separate product announcement communicate in due course.

Should you have any queries related to this service hotline, send an email to mdproducts@jse.co.za

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