

SERVICE HOTLINE

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Information Services

INTRODUCTION OF NEW BOND REPO TRADE DETAIL DATA PRODUCT

The JSE has been on a journey to implement the reformed Repo Reporting requirements which will cater for the Repurchase Agreements (Classic Repo) type trades. We provided details on the impacts to the current Bond data products via [Service Hotline 047/2025](http://jse.co.za/service-hotline-047/2025) and highlighted the introduction of a new Bond Repo statistical data product.

On request from market participants, and in collaboration with some of them, the JSE is pleased to announce that a new **Bond Repo Trade Detail data** product has been developed, which will be made available from the project go-live on 19 May 2025. The product will provide granular trade details of all reported Bond Repo trades on a daily basis. The detailed trade information will also assist parties that want to create aggregated views for their users.

Access method, formats and frequencies

In line with the JSE's drive to modernise the way that we make market data available, the data product will be available via [Marketplace](http://jse.co.za/marketplace), the JSE's data product shop. The subscription follows a familiar shopping cart and checkout process.

And to improve the data access experience, the data product will be made available via an internet accessible cloud-based method. A product ready notification will be issued when the data is ready so there is no need to check when the data is ready.

The data will be made available in multiple formats to support different needs: Formats available are JSON, JSON File, XML, XML File and Excel.

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(S):

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

Data Overview

For those that subscribe to existing Bond data products, the layout of the new product is modelled on the existing Bond Trade Detail product but contains additional value-add. The new data product offers both buy sell back and classic repo trades types to provide a complete trading view of the market.

In addition, the following new data fields, some of them only Classic Repo specific, have been added to provide more contextual information about the trade:

Repo Leg Trade Type	<ul style="list-style-type: none"> Classic (Repo 1 and Repo 2) Buy/Sell Back (Repo 1 and Repo 2) Backdated E&O (Repo 1 & Repo 2)
Buy Industry	The industry that the buying Debt Market Member falls under e.g. Bank, Asset Manager, Broker, IDB etc.
Sell Industry	The industry that the selling Debt Market Member falls under e.g. Bank, Asset Manager, Broker, IDB etc.
Is Evergreen	Identifies an open/closed repo.
Is Open Ended	Identifies an open/closed repo.
Is Collateral Swap	Identifies a Collateral Swap repo.
Repo Rate Trade Type	The repo rate type of the leg.
Repo Rate	The fixed repo rate of the leg.

Over and above the above extra data value-add, the product is made available via multiple formats.

Data Fees

For parties that only use the data for Internal Use

- A fixed monthly fee of \$92.70 for international subscribers and R835.00 for South African subscribers.

For parties that use and distribute the data to external users *

- One of the below licence fees to account for the external end users getting access to the data:
 - Distribution licence for Up to 99 Users - A fixed monthly fee of \$281.00 for international subscribers and R2 529.00 for South African subscribers.
 - Distribution licence for More than 99 Users - A fixed monthly fee of \$469.30 for international subscribers and R4 223.00 for South African subscribers.

* Note that the distribution licence also covers internal use

Specifications and sample files

Product specifications and sample data can be obtained via the [Product Overview](#) page in the Marketplace.

If you want more information, refer to the product in the Marketplace. If you have questions or would like to subscribe to this new data product, contact your Market Data Account Manager or send an email request to mdclients@jse.co.za.