

SERVICE HOTLINE

Number: 061/2026
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Name and Surname: Lamukanyani Mantshimuli
Designation: Head - Pricing Solutions

PUBLICATION OF BOND FUTURES MTM CLOSE-OUT YIELDS – 7 MAY 2026

For the bond futures close-out on 7 May 2026, the JSE Valuations Team will adopt the following publication approach for mark-to-market (MTM) close-out yields:

- MTM close-out yields for nominal bonds will be published before 12:30.
- Thereafter, the final MTM file, inclusive of inflation-linked bonds, will be published before the official SLA time of 13:30. The MTM close-out yields will be disseminated via Bloomberg and email, in line with existing practice. Should any delays arise, market participants will be notified accordingly.

This phased publication approach has been implemented for the following reasons:

- Nominal bond yields are sourced directly from MTS (JSE Bond ETP) and are therefore available more quickly.
- Inflation-linked bond yields require a manual call-down process, which is more time-intensive and can delay the release of the consolidated MTM file. This underpins the existing SLA of 13:30 for the final publication.

This adjustment is intended to ensure that bond futures participants receive relevant prices and yields in a timelier manner, thereby enhancing market efficiency while maintaining adherence to established service level commitments

For additional information regarding the MTM Report, please contact valuations@jse.co.za

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- 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