

## SERVICE HOTLINE

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Information Services

## INTRODUCTION OF THE NEW ZARONIA ZERO CURVE DATA PRODUCT

On 19 May 2025, the JSE implemented the first phase of the introduction of ZARONIA as the new benchmark reference rate in the South African market. We adapted our systems to incorporate the listing of ZARONIA-linked floating rate notes on our Bonds and Interest Rate Market.

As part of the Phase 2 of ZARONIA transition project, and following consultation and recommendations from the Market Practitioners Group (MPG) Cash Market Workstream - Curves and Construction Sub Working Group, the JSE is pleased to announce that a new **ZARONIA Zero Curve data product** has been created and is available for clients to subscribe to.

Please note that the new ZARONIA curve is a **beta** version and as such, this curve is constructed on a best-efforts basis.

For those that subscribe to existing Bond data products, the layout of the new ZARONIA Zero Curve product is modelled on the existing Zero Curve data product.

### Data Fees

There are no additional data fees to subscribe to the product due to the product being a **beta** version.

### Specifications and sample files

- The attached specifications document has been provided with tracked changes to identify the product.
- We have also attached the latest data files to assist with your development efforts.

Should you wish to subscribe to this product kindly contact [MDClients@jse.co.za](mailto:MDClients@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(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](mailto:customersupport@jse.co.za)