

SERVICE HOTLINE

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Designation: Head - Pricing Solutions

ZARONIA SWAP CONSTITUENTS UPDATE

Following our review of the ZARONIA Zero Curve, the **OIS_SWAP 1W, 2W, 3W, 15M, 18M and 21M** Contributor tenors have been removed from the curve construction process.

This decision was taken due to the lack of observable market contributions for these tenors. As a result, the inputs had become stale and no longer reflected current market conditions. To maintain the integrity and robustness of the curve, these tenors were excluded from the curve calibration.

Should sufficient and reliable market contributions become available in the future, we will reassess their inclusion in the ZARONIA Swap curve.

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

New Swap Constituents (4 June 2026)

Old Swap curve constituents'			New Swap curve constituents'	
Swap Curve			Swap Curve	
Code	MTM		Code	MTM
Zaronia	6.850		Zaronia	6.850
OIS_SWAP 1W	6.855		OIS_SWAP 1M	6.872
OIS_SWAP 2W	6.860		OIS_SWAP 2M	6.933
OIS_SWAP 3W	6.865		OIS_SWAP 3M	7.019
OIS_SWAP 1M	6.872		OIS_SWAP 4M	7.083
OIS_SWAP 2M	6.933		OIS_SWAP 5M	7.148
OIS_SWAP 3M	7.019		OIS_SWAP 6M	7.202
OIS_SWAP 4M	7.083		OIS_SWAP 7M	7.254
OIS_SWAP 5M	7.148		OIS_SWAP 8M	7.301
OIS_SWAP 6M	7.202		OIS_SWAP 9M	7.339
OIS_SWAP 7M	7.254		OIS_SWAP 10M	7.368
OIS_SWAP 8M	7.301		OIS_SWAP 11M	7.402
OIS_SWAP 9M	7.339		OIS_SWAP 1Y	7.452
OIS_SWAP 10M	7.368		OIS_2y	7.509
OIS_SWAP 11M	7.402		OIS_3y	7.513
OIS_SWAP 1Y	7.452		OIS_4y	7.560
OIS_15M	7.428		OIS_5y	7.632
OIS_18M	7.437		OIS_6y	7.728
OIS_21M	7.460		OIS_7y	7.833
OIS_2y	7.509		OIS_8y	7.934
OIS_3y	7.513		OIS_9y	8.033
OIS_4y	7.560		OIS_10y	8.119
OIS_5y	7.632		OIS_12y	8.286
OIS_6y	7.728		OIS_15y	8.413
OIS_7y	7.833		OIS_20y	8.449
OIS_8y	7.934		OIS_25y	8.409
OIS_9y	8.033		OIS_30y	8.361
OIS_10y	8.119			
OIS_12y	8.286			
OIS_15y	8.413			
OIS_20y	8.449			
OIS_25y	8.409			
OIS_30y	8.361			

For additional information regarding this Market Notice, please contact valuations@ise.co.za