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SERVICE HOTLINE

Number: **096/2026**
Date: 10 July 2026

Name and Surname: Tshepo Modise
Designation: Market Data Department

RETENTION OF ZARONIA ZERO CURVE FTP FOLDER STRUCTURE ON IDP SERVER

Further to previous JSE communications regarding the South African Reserve Bank's transition from the JIBAR to ZARONIA benchmark rate, clients are reminded that the JIBAR rate will be discontinued following its final publication on **31 December 2026**.

This communication provides clarification on the folder structure that will apply on the JSE's IDP FTP server following the discontinuation of the JIBAR-based Zero Curve data products and the transition to ZARONIA-based Curve products.

To support continuity and minimise operational impact for data product subscribers, the existing JIBAR folder naming convention for ZARONIA Zero Curve products will remain unchanged. The following folders will be used for the distribution of ZARONIA Curve data and will not be renamed or replaced with alternative or generic Zero Curve folder names.

- ZARONIA Zero Curve 2pm
- ZARONIA Zero Curve 3pm
- ZARONIA Zero Curve Yield

Note that the current JIBAR Zero Curve folders will not be removed once JIBAR data-based products are discontinued to preserve historical JIBAR curve data and to ensure continued access to historical information.

Should you have any queries regarding this hotline, contact the Valuations team via 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
☐ Indices
☐ JSE Broker Deal Accounting (BDA)
☐ Real Time Clearing (RTC)
☐ Colocation
☐ International Access Point (IAP)
☒ 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