

Money Market Data Products Specifications

Version:	5.0
Created By:	JSE Market Data department
Reviewed by:	Tshepo Modise
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1. VERSION CONTROL

Version	Author	Date	Reason for Changes
1.0	Neil Vendeiro James Hough	12 Mar 2012	Initial Version
2.0	Tshepo Modise	Oct 2024	Removing all notes about 48 Hours Embargo
3.0	Tshepo Modise	Feb 2025	Adding changes as a result of ZARONIA project
4.0	Tshepo Modise	June 2025	Change field name "Instrument Master ID" to "Instrument Alpha Code" in MMD 03
5.0	Tshepo Modise	February 2025	Inclusion of additional note regarding the dissemination of ZARONIA rate in Coupon Rate field

2. DISCLAIMER

This document is strictly for informational purposes solely for developing or operating systems for your use that interact with the market data systems of the JSE. The JSE reserves the right to withdraw, modify, or replace the specification (or any part thereof) at any time by means of a notice to contracted clients.

To the extent allowed by law, JSE does not (expressly, tacitly or impliedly) guarantee or warrant the availability, sequence, accuracy, completeness, reliability or any other aspect of any of the information contained in, linked to or distributed through these specifications, or that the information contained therein are up to date. Prospective subscribers that are interested in subscribing to either the daily or monthly data products must contact the Market Data Department in writing via MDSalesTeam@jse.co.za.

3. INTRODUCTION

The aim of the Dissemination system is to provide users with raw data on daily Index movements. All information offered for dissemination is extracted from the relevant JSE systems, and held in a central database. Each user can specify the type of records they require from the standard layouts available. The users can get their data via ISDN or Leased line connection.

The user must inform the Information Products Sales Division in writing of the record types they would like to receive.

3.1 Confirmation of User ID and Password

1. A representative from the Business Support department will provide you with your Sign-on and Dataset name before 11am on the day you go live.
2. For security purposes, a representative from the RACF department will provide you with your Password.
3. An Account Officer, from the Information Products Sales Division will contact you to confirm receipt of the Dataset, UserID and Password.
4. The onus is on you to test as soon as you have received the above-mentioned information to ensure that you will gain access to the Mainframe.

Should you experience any problems relating to the information communicated to you or the actual testing of this information, please contact the under-mentioned persons for assistance:

- | | | |
|----|------------------------|--------------------------------|
| 1. | Client Service Centre | 011 520 7777 / 7799 |
| 2. | Market Data Department | 011 520 7000 (Via Switchboard) |

4. DATA PRODUCT LIST

Data Product	FTP Folder Location	Dissemination Frequency	Dissemination Time
Money Market – Active and Recently Matured Instruments	MM.Zip	Daily by	19:00
Intraday Priority Instrument Reference Data	MMI15.Zip	Daily by	15:45

5. MONEY MARKET

The JSE is the authorised [National Numbering Agent](#) (NNA) for South Africa under the Association of National Numbering Agents (ANNA). This means that the JSE is an entity authorised to issue ISINs in accordance with ISO and ANNA rules and guidelines. In terms of the requirements of ANNA, only one NNA may be authorised per country.

An International Securities Identification Number ([ISIN](#)) uniquely identifies a security. Its structure is defined in [ISO 6166](#). Securities for which ISINs are issued include bonds, commercial paper, equities and warrants. The ISIN code is a 12-character alpha-numerical code that does not contain information characterising financial instruments but serves for uniform identification of a security at trading and settlement.

The JSE issues ISINs for Money Market Instruments (MMI) and provides the data to subscribers in the form of data files, which are provided at set times of the day. The files are made available via the Information Delivery Portal (IDP).

The JSE issues and provides Money Market Instruments ISINs for the following MMI categories –

1. Category 1 – Discount Based
2. Category 2 – Vanilla
3. Category 3 – Variable Coupon Rates
4. Category 4 – Structured Securities

6. MONEY MARKET – ACTIVE AND RECENTLY MATURED INSTRUMENTS

These record types will be produced at 19:00 each business day and will be found within the MM.ZIP file.

The record types provide the following data:

1. All new and active MMI instruments across category types 1, 2, 3 and 4.
2. All matured and cancelled instruments across category types 1, 2, 3 and 4. This information will only be included in the file for a period of six months.

For Category 3 and 4 instruments, all coupon information published for the instrument will be provided with the instrument record, to a maximum of a 120 coupons events (variable coupon rate changes and coupon payment dates).

The instrument will be in one of the following statuses;

- Active
- New
- Matured
- Cancelled

6.1 END OF DAY INSTRUMENT REFERENCE DATA

6.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Instrument Numeric Key	1	10	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
ISIN	26	12 (T)	37
Filler	38	2 (T)	39
Data (layouts below)	40	Varies	Varies

FIELD DESCRIPTIONS:

INSTRUMENT NUMERIC KEY

Each instrument is identified by a unique numeric identifier. Even if the ISIN, name or other details of the instrument change, the Instrument Numeric Key is constant.

RECORD TYPE

The code indicating the type of information contained in the record disseminated - e.g.: MMD.

SUB TYPE

The Sub Type related to a particular record type - e.g. Sub Type 01.

CONTINUATION SEQUENCE

The sequence number used to join together certain record types, where more than one record exists per record type. See description after the fields for sub type 02 and sub type 03. The Continuation Sequence is not applicable to sub type 01 (will always be "01").

RUN DATE

DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.

ISIN

The ISIN for the instrument on the record.

FILLER

Spaces or blank

DATA (LAYOUTS BELOW)

The relevant record type(s) requested by the user will be given. The length of the records in the sub types vary:

MMD01 length is exactly 318

MMD02 length is up to 534

MMD03 length is up to 214

Note: These record types consist of all the active and matured money market instruments for the past 6 months from MMI Category 1, 2, 3 and 4.

6.1.2 Record Type MMD Sub Type 01 Sequence No. 01

The Money Market Daily record type (Sub Type 01) provides all reference data for the active and recently matured or cancelled Money Market instruments. Each instrument that is active will appear every day. Instruments that were cancelled or are matured will continue to appear every day for a period of six months after they have been cancelled or matured.

ZARONIA Rate Provision

The ZARONIA FRN coupon rate is an optional field. The rate is not required in terms of the JSEs NNA obligation to issue an ISIN.

FIELD NAME	START POS	LENGTH	END POS
Instrument Alpha Code	40	14 (T)	53
ISIN	54	12 (T)	65
Issuer Name	66	35 (T)	100
MMI Type	101	5 (T)	105
MMI Category	106	1 (T)	106
Short Name	107	40 (T)	146
Long Name	147	70 (T)	216
Instrument Status	217	1 (T)	217
Issued Amount	218	16 (T)	233
Issue Date	234	10 (T)	243
Coupon Rate	244	16 (T)	259
Coupon Frequency / Interval	260	4 (T)	263
Coupon Payment Cycle	264	4 (T)	267
ISIN Maturity Date	268	10 (T)	277
ISIN Coupon Payment Day	278	2	279
Coupon Compounding Frequency	280	4 (T)	283
Coupon Reset Frequency	284	4 (T)	287
Coupon Reset Start Date	288	10 (T)	297
Coupon Source	298	8 (T)	305
Coupon Variance From Source	306	16 (T)	321
Coupon Variance Unit	322	1 (T)	322
Currency	323	3 (T)	325
Floor Rate	326	16 (T)	341
Cap Rate	342	16 (T)	357

FIELD DESCRIPTIONS:

INSTRUMENT ALPHA CODE

Current JSE alpha code for the Money Market Instrument.

ISIN International Standard Instrument Number.

ISSUER NAME The name of the institution which issues the instrument.

MMI TYPE The Money Market Instrument Type code.
Possible values are:

Code	Meaning of the code
BA	Bankers Acceptances
BL	Bills
CPB	Commercial Paper Bills / Capital Project Bills
PN	Promissory Notes
TB	Treasury Bills
NOT	Notes
BB	Bridging Bonds
DEB	Debentures
NCD	Negotiable Certificates Of Deposit
LNCD	Linked Negotiable Certificates of Deposit
CLN	Credit Linked Notes
FRN	Floating Rate Notes
CB	Call Bonds
ZB	Zero Bonds
MRN	Mixed Rate Notes
SRN	Step-Up/Down Rate Notes

MMI CATEGORY The Money Market category of the instrument.

SHORT NAME The name of the Money Market Instrument (up to 40 characters of the name)

LONG NAME The name of the Money Market Instrument (up to 70 characters of the name)

INSTRUMENT STATUS The current status of the instrument. Possible values are:

- “A” = active,
- “M” = matured,
- “C” = cancelled or
- “N” = new

(The status will only be “N” once; the day it is eligible to appear in the output, on that day it will be “N” and on no other day).

ISSUED AMOUNT	The amount of instruments issued for the ISIN. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 2 decimal places, when it is not given then the text will consist of only blank spaces.
ISSUE DATE	The date on which the instruments were first issued. The date is in the format YYYY/MM/DD
COUPON RATE	Coupon Rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.
COUPON FREQUENCY / INTERVAL	The coupon interval code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 8.
COUPON PAYMENT CYCLE	The coupon payment interval code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 8.
ISIN MATURITY DATE	Date of maturity of the Money Market Instrument. The date is in the format YYYY/MM/DD and will be blank spaces if the value is not given.
ISIN COUPON PAYMENT DAY	Day of coupon payment. A “not applicable” or “unknown” value is given as 00.
COUPON COMPOUNDING FREQUENCY	The compounding frequency code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 8.
COUPON RESET FREQUENCY	The reset frequency code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 8.
COUPON RESET START DATE	The date of the most recent reset of the Money Market Instrument. The date is in the format YYYY/MM/DD and will be blank spaces if there have not been any resets.

COUPON SOURCE

Code of the Coupon Source. Possible values are:

Code	Meaning of the code
JIBAR 1	Johannesburg Interbank Rate 1
JIBAR 3	Johannesburg Interbank Rate 3
JIBAR 6	Johannesburg Interbank Rate 6
JIBAR 9	Johannesburg Interbank Rate 9
JIBAR 12	Johannesburg Interbank Rate 12
CPI	Consumer Price Index
PRIME	Prime Interest Rate
SREPO	SREPO
SABOR	SABOR
ZARONIA	South African Rand Overnight Index Average

COUPON VARIANCE FROM SOURCE

Rate of variance from Coupon Source. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

COUPON VARIANCE UNIT

The unit to be used when interpreting the value found in the “coupon variance from source” field. Possible values are:

Code	Meaning of the code
P	Percent
B	Basis Points

CURRENCY

The [ISO 4217](#) currency code of the currency used to interpret monetary values in the reference data.

FLOOR RATE

Floor rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

CAP RATE

Cap rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

6.1.3 Record Type MMD Sub Type 02

The Money Market Daily record type (Sub Type 02) provides all coupon reset date data for the active and recently matured or cancelled Money Market instruments. Each instrument that is active will have all of its known coupon reset dates and new coupon rates appear every day. Instruments that were cancelled or are matured will continue to appear every day for a period of six months after they have been cancelled or matured.

When there are multiple reset dates and reset rates for a single instrument, refer to the details of the layout described after the table below.

FIELD NAME	START POS	LENGTH	END POS
Instrument alpha code	40	14 (T)	53
Reset Date	54	10 (T)	63
Reset Rate	64	16 (T)	79
Reset Date	80	10 (T)	89
Reset Rate	90	16 (T)	105
Reset Date	106	10 (T)	115
Reset Rate	116	16 (T)	131
Reset Date	132	10 (T)	141
Reset Rate	142	16 (T)	157
Reset Date	158	10 (T)	167
Reset Rate	168	16 (T)	183
Reset Date	184	10 (T)	193
Reset Rate	194	16 (T)	209
Reset Date	210	10 (T)	219
Reset Rate	220	16 (T)	235
Reset Date	236	10 (T)	245
Reset Rate	246	16 (T)	261
Reset Date	262	10 (T)	271
Reset Rate	272	16 (T)	287
Reset Date	288	10 (T)	297
Reset Rate	298	16 (T)	313
Reset Date	314	10 (T)	323
Reset Rate	324	16 (T)	339
Reset Date	340	10 (T)	349
Reset Rate	350	16 (T)	365
Reset Date	366	10 (T)	375
Reset Rate	376	16 (T)	391
Reset Date	392	10 (T)	401
Reset Rate	402	16 (T)	417

Reset Date	418	10 (T)	427
Reset Rate	428	16 (T)	443
Reset Date	444	10 (T)	453
Reset Rate	454	16 (T)	469
Reset Date	470	10 (T)	479
Reset Rate	480	16 (T)	495
Reset Date	496	10 (T)	505
Reset Rate	506	16 (T)	521
Reset Date	522	10 (T)	531
Reset Rate	532	16 (T)	547
Reset Date	548	10 (T)	557
Reset Rate	558	16 (T)	573

FIELD DESCRIPTIONS:

INSTRUMENT ALPHA CODE	Current JSE alpha code for the Money Market Instrument.
RESET DATE	The historical date on which the rate was reset. The date is formatted as YYYY/MM/DD.
RESET RATE	The new rate on the date of reset. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places.

As shown in the start positions and end positions above, for one instrument the fields for RESET DATE and RESET RATE repeat as many times as are required (for historical reset dates) up to twenty (20) times on a single row. For a fully completed row, there are no values beyond character position 573 on the row. If there aren't enough payments to fill one row, then the unused columns will not be output (there will be no characters after the last entry on the row).

When the number of payments exceeds twenty (20), then a new row will exist with CONTINUATION SEQUENCE increased by one (in the leading record – refer to 6.1.1). On the continuation row there will be up to twenty (20) repetitions, at which point it will continue onto a new row if required. There will be a maximum of six rows of reset information for a single instrument (i.e. there are up to 120 repetitions of RESET DATE and RESET RATE).

6.1.4 Record Type MMD Sub Type 03

The Money Market Daily record type (Sub Type 03) provides all payment date data for the active and recently matured or cancelled Money Market instruments. Each instrument that is active will have all of its known payment dates appear every day. Instruments that were cancelled or are matured will continue to appear every day for a period of six months after they have been cancelled or matured

Coupon Frequency Rules:

- Coupon dates are applicable to Cat 2 and 3 instruments, but 'not required or validated'
- The inclusion of the coupon payment dates is 'conditional' and only required when coupon payment frequency is ISDF (Issuer Defined) , **all other** coupon payment frequencies (**DAYC, ANNU, MNTH, QUTR, SEMI, TERM**) **should not have coupon dates**

When there are multiple payment dates for a single instrument, refer to the details of the layout described after the table below.

FIELD NAME	START POS	LENGTH	END POS
Instrument alpha code	40	14 (T)	53
Payment Date	54	10 (T)	63
Payment Date	64	10 (T)	73
Payment Date	74	10 (T)	83
Payment Date	84	10 (T)	93
Payment Date	94	10 (T)	103
Payment Date	104	10 (T)	113
Payment Date	114	10 (T)	123
Payment Date	124	10 (T)	133
Payment Date	134	10 (T)	143
Payment Date	144	10 (T)	153
Payment Date	154	10 (T)	163
Payment Date	164	10 (T)	173
Payment Date	174	10 (T)	183
Payment Date	184	10 (T)	193
Payment Date	194	10 (T)	203
Payment Date	204	10 (T)	213
Payment Date	214	10 (T)	223
Payment Date	224	10 (T)	233
Payment Date	234	10 (T)	243
Payment Date	244	10 (T)	253

FIELD DESCRIPTIONS:

INSTRUMENT ALPHA CODE

Current JSE alpha code for the Money Market Instrument.

PAYMENT DATE

The historical date on which the coupon was paid.
The date is formatted as YYYY/MM/DD.

As shown in the start positions and end positions above, for one instrument the fields for PAYMENT DATE repeat as many times as are required (for historical reset dates) up to twenty (20) times on a single row. For a fully completed row, there are no values beyond character position 254 on the row. If there aren't enough payments to fill one row, then the unused columns will not be output (there will be no characters after the last entry on the row).

When the number of payments exceeds twenty (20), then a new row will exist with CONTINUATION SEQUENCE increased by one (in the leading record – refer to 6.1.1). On the continuation row there will be up to twenty (20) repetitions, at which point it will continue onto a new row if required. There will be a maximum of six rows of reset information for a single instrument (i.e. there are up to 120 repetitions of PAYMENT DATE).

7. INTRADAY PRIORITY INSTRUMENT REFERENCE DATA

These record types will be produced at multiple times during each business day and will be provided in ZIP files names according to the hour in which they are produced. At the outset, these record types will be produced at 15h45 each day any put into the MMI15.ZIP file.

These record types provide the following data:

- Variable coupon rates for specific instruments that have been released intraday; and
- Only relevant for category 3 instruments and published if the instrument is active.

The later files produced during the day contain all data provided in earlier files (if applicable) with the earlier and later data identified by the **TIMESTAMP** field indicating when the updated data was processed. In addition, records which appear in an earlier file (is applicable) will be indicated with a **PREVIOUSLY PUBLISHED** indicator of “Y” with all new records appearing with the indicator “N”.

All variable coupon rate data published during the day will be added to the category 3 instrument record provided in the EOD file.

A variable coupon rate will not be disseminated if its related category 3 instrument.

7.1.1 Leading Record Layout

FIELD NAME	START POS	LENGTH	END POS
Instrument Numeric Key	1	10	10
Record type	11	3 (T)	13
Sub type	14	2 (T)	15
Continuation sequence number	16	2	17
Run date	18	8	25
ISIN	26	12 (T)	37
Filler	38	2 (T)	39
Data (layouts below)	40	333	372

FIELD DESCRIPTIONS:

INSTRUMENT NUMERIC KEY

Each instrument is identified by a unique numeric identifier. Even if the ISIN, name or other details of the instrument change, the Instrument Numeric Key is constant.

RECORD TYPE

The code indicating the type of information

contained in the record disseminated - e.g.:
MMP.

SUB TYPE

The Sub Type related to a particular record type. In the case of all MMP record types, the Sub Type indicates the hour in which the data was published. For example; MMP15 is published at 15h00, while MMP12 (if such a record type is provided) would contain data published earlier at 12h00.

CONTINUATION SEQUENCE

The sequence number is used when multiple rows exist for the same instrument. For this record type, there can potentially be multiple intra-day instrument change rows for the same instrument numeric key, and so the sequence number will be different on each row.

RUN DATE

DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.

ISIN

The ISIN for the instrument on the record.

FILLER

Spaces or blank

DATA (LAYOUTS BELOW)

The relevant record type(s) requested by the user will be given.

Note: These record types consist of only the money market instruments for which there have been changes on the current day.

7.1.2 Record Type MMP

Note: The Sub Type number of this record type reflects the hour in which the data was published. For example: MMP Sub Type 15 contains data published at 15h00.

The Money Market Priority record type provides all reference data changes for the active Money Market Instruments that have occurred since the previous publication. Not all Money Market Instruments will appear every day, only those that have had changes will appear.

FIELD NAME	START POS	LENGTH	END POS
Instrument alpha code	40	14 (T)	53
ISIN	54	12 (T)	65
Issuer Name	66	35 (T)	100
MMI Type	101	5 (T)	105
MMI Category	106	1 (T)	106
Short Name	107	40 (T)	146
Long Name	147	70 (T)	216
Instrument Status	217	1 (T)	217
Issued Amount	218	16 (T)	233
Issue Date	234	10 (T)	243
Coupon Rate	244	16 (T)	259
Coupon Frequency / Interval	260	4 (T)	263
Coupon Payment Cycle	264	4 (T)	267
ISIN Maturity Date	268	10 (T)	277
ISIN Coupon Payment Day	278	2	279
Coupon Compounding Frequency	280	4 (T)	283
Coupon Reset Frequency	284	4 (T)	287
Coupon Reset Start Date	288	10 (T)	297
Coupon Source	298	8 (T)	305
Coupon Variance From Source	306	16 (T)	321
Coupon Variance Unit	322	1 (T)	322
Currency	323	3 (T)	325
Floor Rate	326	16 (T)	341
Cap Rate	342	16 (T)	357
Timestamp Date	358	8	365
Timestamp Time	366	6	371
Previously Published Indicator	372	1 (T)	372

FIELD DESCRIPTIONS:

INSTRUMENT ALPHA CODE

Current JSE alpha code for the Money Market Instrument.

ISIN

International Standard Instrument Number.

ISSUER NAME The name of the institution which issues the instrument.

MMI TYPE The Money Market Instrument Type code.
Possible values are:

Code	Meaning of the code
BA	Bankers Acceptances
BL	Bills
CPB	Commercial Paper Bills / Capital Project Bills
PN	Promissory Notes
TB	Treasury Bills
NOT	Notes
BB	Bridging Bonds
DEB	Debentures
NCD	Negotiable Certificates Of Deposit
LNCD	Linked Negotiable Certificates of Deposit
CLN	Credit Linked Notes
FRN	Floating Rate Notes
CB	Call Bonds
ZB	Zero Bonds
MRN	Mixed Rate Notes
SRN	Step-Up/Down Rate Notes

MMI CATEGORY The Money Market category of the instrument.

SHORT NAME The name of the Money Market Instrument (up to 40 characters of the name)

LONG NAME The name of the Money Market Instrument (up to 70 characters of the name)

INSTRUMENT STATUS The current status of the instrument. Possible values are:

- “A” = active,
- “M” = matured,
- “C” = cancelled or
- “N” = new

(The status will only be “N” once; the day it is eligible to appear in the output, on that day it will be “N” and on no other day).

ISSUED AMOUNT	The amount of instruments issued for the ISIN. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 2 decimal places, when it is not given then the text will consist of only blank spaces.
ISSUE DATE	The date on which the instruments were first issued. The date is in the format YYYY/MM/DD
COUPON RATE	Coupon Rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.
COUPON FREQUENCY / INTERVAL	The coupon interval code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 8.
COUPON PAYMENT CYCLE	The coupon payment interval code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 8.
ISIN MATURITY DATE	Date of maturity of the Money Market Instrument. The date is in the format YYYY/MM/DD and will be blank spaces if the value is not given.
ISIN COUPON PAYMENT DAY	Day of coupon payment. A “not applicable” or “unknown” value is given as 00.
COUPON COMPOUNDING FREQUENCY	The compounding frequency code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 8.
COUPON RESET FREQUENCY	The reset frequency code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 8.
COUPON RESET START DATE	The date of the most recent reset of the Money Market Instrument. The date is in the format YYYY/MM/DD and will be blank spaces if there have not been any resets.

COUPON SOURCE

Code of the Coupon Source. Possible values are:

Code	Meaning of the code
JIBAR 1	Johannesburg Interbank Rate 1
JIBAR 3	Johannesburg Interbank Rate 3
JIBAR 6	Johannesburg Interbank Rate 6
JIBAR 9	Johannesburg Interbank Rate 9
JIBAR 12	Johannesburg Interbank Rate 12
CPI	Consumer Price Index
PRIME	Prime Interest Rate
SREPO	SREPO
SABOR	SABOR
ZARONIA	South African Rand Overnight Index Average

COUPON VARIANCE FROM SOURCE

Rate of variance from Coupon Source. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

COUPON VARIANCE UNIT

The unit to be used when interpreting the value found in the “coupon variance from source” field. Possible values are:

Code	Meaning of the code
P	Percent
B	Basis Points

CURRENCY

The [ISO 4217](#) currency code of the currency used to interpret monetary values in the reference data.

FLOOR RATE

Floor rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

CAP RATE

Cap rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

TIMESTAMP DATE

The date on which the specific instrument record was changed. The number represents a date in the format YYYYMMDD.

TIMESTAMP TIME

The time that the specific instrument record was changed. The number represents a time in the format HHMMSS.

PREVIOUSLY PUBLISHED INDICATOR

A “Y” if this row has appeared on the same day in another MMP record type extract. Otherwise an “N” will be published on the record.

8. APPENDIX A – TABLE OF INTERVALS AND FREQUENCIES

The following codes are used to describe interval or frequencies on a record.

<i>Code</i>	<i>Meaning of the code</i>
DAYC	Daily Payment Cycle
ANNU	Annually Payment Cycle
MNTH	Monthly Payment Cycle
QUTR	Quarterly Payment Cycle
SEMI	Half Yearly Payment Cycle
TERM	On Maturity Of The MMI
WEEK	Weekly Payment Cycle
DALY	Daily
ISDF	Issuer Defined
ADHC	Ad Hoc
NONE	None