# Bonds Instrument Reference Data
# Product Specifications

**Version:**      2~~1~~.0

**Date:**      May 2021~~November 2020~~

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## 1    VERSION CONTROL

| Version | Author | Date | Reason for Change |
|---------|--------|------|-------------------|
| 1.0 | Market Data Products Team | Nov 2020 | Initial Document Creation |
| 2.0 | Market Data Products Team | May 2021 | Cater for the following enhancements: Instrument General New Issuer field <br>• Ensure date format is YYYY/MM/DD on all date fields <br>• Change sorting order on Issuer Name in alphabetical order and then thereafter ordered in 'JSE Alpha code' alphabetical and incrementally. <br>• Issuer Type field must display full description and not only the code <br>• Sector field must display both code & full description <br>• Sub-Sector field must display both code & full description <br>• Major Division field must display both code & full description <br>Coupon General <br>• All field value must be in sentence case and must align to the data in JSE system. <br>• Business Day Convention field must display full description and not only the code. <br>• Reference Rate field must display full description and not only the code. <br>• Over/Under field must display full description and not only the code. <br>• Day Count Convention field must display full description and not only the code. |

| | | | | - Last Day to Register for Maturity Amount field must be populated for zero coupon notes.<br>- Base CPI field value must be displayed in full and not rounded/truncated.<br>- Linked\Reference Index field must be populated where applicable with values aligned to what is captured on the JSE system.<br>Reference Instrument<br>- Remove field named FYE Month<br>Reference Entities<br>Remove following fields<br>- Reference Entity JSE Alpha Code field<br>- Entity / Role Type<br>- Role Sub Type<br>- FYE Month<br>Guarantor<br>Remove the following fields:<br>- Guarantor JSE Alpha Code<br>- FYE Month<br>Mixed Rate<br>- Ensure that there are no duplicate records for the 1st or 2nd leg.<br>- Leg Business Day Convention field must display full description and not only the code.<br>- Leg Reference Rate field must display full description and not only the code.<br>- Leg Over/Under field must display full description and not only the code.<br>- Ensure the Leg Reference Rate field is accurately populated and is aligned to what is captured on Aurum.<br>- Ensure the Leg Coupon Frequency field is accurately populated and is aligned to what is captured on Aurum.<br>Market Listing<br>- For the Bond ETP indicator field default all NULL values to N. |
| --- | --- | --- | --- |

## 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](mailto:MDSalesTeam@jse.co.za).

## 3    INTRODUCTION

This document contains the data product specifications for the following data products:

1.  Bonds Instrument Reference
2.  New Bonds Listing (Under Construction)
3.  Bonds Corporate Actions Schedule (Under Construction)
4.  Bonds Coupon Rate Update (Under Construction)

### 3.1    FTP SITE AND FOLDERS

The files are made available via the Information Delivery Portal (IDP), which is the JSE's primary client facing FTP server. IDP is access controlled so access requires an approved IDP user ID and password.

Access to IDP is facilitated via different protocols.  Refer to the Information Delivery Portal Connectivity document for access and other pertinent information:

https://www.jse.co.za/services/market-data/technical-documents

### 3.2    USER ID AND PASSWORD

1.    If you are a new IDP user, a representative from the JSE Market Data Support team will provide you with your User ID and password.

2.    On request, and if reasonable, more than one User ID will be provided to address primary and backup needs.

3.  Depending on the nature of the use, we will provide a User ID suitable for manual human based access and/or a User ID suitable for automated system based access. A human based User ID caters for manual access, and is used as a backup to a system-based access. The password for human based User IDs expire once a month and system based User IDs expire once a year.

4.  An Account Manager from the Market Data Sales team will contact you to confirm receipt of the data file(s), User ID and Password.

5.  The onus is on you to test as soon as you have received the above-mentioned information to ensure that you can successfully access the IDP server.

Should you experience any problems relating to the information communicated to you or the actual testing using the provided information, please contact the under-mentioned teams for assistance:

1.  Client Service Centre          011 520 7777 / 7799

2.  Market Data Department          011 520 7000 (Via Switchboard)

# 4 BONDS INSTRUMENT REFERENCE

The Bonds Instrument Reference data product provides key reference data of all *listed* instruments in the Bond Market. The bonds listed in this report are the primary driver in the SA Capital Market.

Because of the nature of the data, where some data has a one-to-many relationship, this data product comprises of a primary general section as well as a number of secondary data sections, each providing a complementary but distinct different set of data.

For the benefit of both human and system based consumption, the data product is available in both CSV and Excel formats. The CSV version comprises a number of different separate data files while the Excel version comprises a number of sheets in one workbook.

The product is available at the end of each business day for daily data subscribers, with a copy of the product made available at the end of the last business day of the month for monthly data subscribers.

To cater for historical retrieval, the daily and monthly data files for the last rolling 40 business days will be available on the IDP server with the historical data files sufficed with "_yyyymmdd".

**Primary General Data set**
1. Bonds Instrument General

**Secondary data sets**

2. Bonds Instrument Redemption Schedule

3. Bonds Instrument Coupon General

4. Bonds Instrument Coupon Schedule

5. Bonds Instrument Callable Step Up

6. Bonds Instrument Market Listing

7. Bonds Instrument Split Maturity Schedule

8. Bonds Instrument Reference Index

9. Bonds Instrument Reference Instrument

10. Bonds Instrument Reference Entities

11. Bonds Instrument Guarantor

12. Bonds Instrument Mixed Rate

## 4.1 DAILY DATA FILE NAMES AND LOCATION

| CSC Format File Names | IDP Folder  Location |
|---|---|
| Bonds Instrument General_YYYYMMDD.csv | DISTRIBUTION\Bonds Market Prod\Market Data\Daily Bonds Instrument Reference\ |
| Bonds Instrument Redemption Schedule_YYYYMMDD.csv | |
| Bonds Instrument Coupon General_YYYYMMDD.csv | |
| Bonds Instrument Coupon Schedule_YYYYMMDD.csv | |
| Bonds Instrument Callable Step Up_YYYYMMDD.csv | |

| Bonds Instrument Market Listing_YYYYMMDD.csv |
|---|
| Bonds Instrument Split Maturity Schedule_YYYYMMDD.csv |
| Bonds Instrument Reference Index_YYYYMMDD.csv |
| Bonds Instrument Reference Instrument _YYYYMMDD.csv |
| Bonds Instrument Reference Entities_YYYYMMDD.csv |
| Bonds Instruments Guarantor _YYYYMMDD.csv |
| Bonds Instrument Mixed Rate_YYYYMMDD.csv |

| Excel Format File Names | IDP Folder Location |
|---|---|
| Bonds Instrument Reference_YYYMMDD.xls | DISTRIBUTION\Bonds Market Prod\Market Data\Daily Bonds Instrument Reference\ |

## 4.2 MONTHLY DATA FILE NAMES AND LOCATION

| CSV Format File Names | IDP Folder Location |
|---|---|
| Monthly Bonds Instrument General_YYYYMMDD.csv | DISTRIBUTION\Bonds Market Prod\Market Data\Monthly Bonds Instrument Reference\ |
| Monthly Bonds Instrument Redemption Schedule_YYYYMMDD.csv | |
| Monthly Bonds Instrument Coupon General_YYYYMMDD.csv | |
| Monthly Bonds Instrument Coupon Schedule_YYYYMMDD.csv | |
| Monthly Bonds Instrument Callable Step Up_YYYYMMDD.csv | |
| Monthly Bonds Instrument Market Listing_YYYYMMDD.csv | |
| Monthly Bonds Instrument Split Maturity Schedule_YYYYMMDD.csv | |
| Monthly Bonds Instrument Reference Index_YYYYMMDD.csv | |
| Monthly Bonds Instrument Reference Instrument _YYYYMMDD.csv | |
| Monthly Bonds Instrument Reference Entities_YYYYMMDD.csv | |
| Monthly Bonds Instruments Guarantor _YYYYMMDD.csv | |
| Monthly Bonds Instrument Mixed Rate_YYYYMMDD.csv | |

| Excel Format File Names | IDP Folder Location |
|---|---|
| Monthly Bonds Instrument Reference_YYYMMDD.xls | DISTRIBUTION\Bonds Market Prod\Market Data\Monthly Bonds Instrument Reference\ |

## 4.3 BONDS INSTRUMENT GENERAL

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument General_YYYYMMDD | **Workbook Name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File Type** | XLS |
| | | **Sheet Name** | General |
| **Field delimiter** | Semi-colon ";" | **Field Delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet Delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed – 3~~7~~6 | **Total cells** | Fixed - 3~~7~~6 |

| CSV Heading | | Row, Column | Excel Heading | | Cell |
|---|---|---|---|---|---|
| **File Title** | Bonds Instrument General | 2, 1 | **Sheet Title** | Bonds Instrument General | A1 |
| **File Date** | **<Pattern>/(Example)**<br>Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | **Sheet Date** | **<Pattern>/(Example)**<br>Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| **File Column Headings** | | 4,1-37 | **Sheet Column Headings** | | A6-AK~~J~~6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| Universal Instrument Master Id | Unique ID assigned to any Instrument generated at the JSE. | 1 | A7 |
| JSE Alpha Code | Primary JSE identifier for the Debt Security as defined by the Issuer. Also referred to as "Bond Code" or "Stock Code".<br><br>Is an alphanumeric field with a maximum length of 6 characters and always expressed in Capital Letters.<br><br>• Instruments listed with Issuer Type = "Greenbond" will end with 'G'.<br>• Instruments listed with Issuer Type = "Professional Board" will end with 'F'. | 2 | B7 |

| | | | |
|---|---|---|---|
| | • Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'. | | |
| ISIN | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br><br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 3 | C7 |
| Issuer Name | An entity, approved by the Exchange, that has issued Debt Securities on the Exchange | 4 | D7 |
| Issue Type | Used to classify Debt Security Instruments. Types are as follows:<br>• Fixed<br>• Floating/Variable<br>• Mixed Rate Note<br>• Index-Linked Notes<br>• Credit Linked Notes<br>• Structured Note<br>• Zero | 54 | ED7 |
| CFI code | Classification of Financial Instrument code, an ISO (ISO 10962) identification standard used to define and describe financial instruments as a uniform set of codes for all market participants. The code is issued by the JSE as the accredited National Numbering Agency for South Africa.<br><br>This is an alphabetic field with a maximum length of 6 characters. | 65 | FE7 |
| FISN code | Financial Instrument Short Name, an ISO (ISO 18774) identification standard that provides a consistent and uniform approach to standardise short names and descriptions for financial instruments.<br><br>The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use. | 76 | GF7 |
| Issue Date | The date upon which a Debt Security is listed on the exchange. | 87 | HG7 |
| Listed/Unlisted Flag | Flag that denotes whether the Debt Security is listed on the exchange or not. | 98 | IH7 |
| Status | Indicates the status of the Listed Debt Security. The status are as follows: | 109 | JI7 |

| | | | | |
|---|---|---|---|---|
| | • Listed but pending coupon<br>• Listed<br>• Delisted<br>• Matured<br>• Called<br>• Redeemed<br>• Repurchased<br>• Suspended | | | |
| Status Reason | Additional optional status information relevant for Suspension status. | 11~~10~~ | K~~J~~7 |
| Nominal Amount | The nominal amount of Debt Security issued by the Issuer and placed in the market. | 12~~11~~ | L~~K~~7 |
| Amount Authorised | The amount which the Board of Directors/ Company has approved for issue in respect of the Programme. | 13~~12~~ | M~~L~~7 |
| Issue Price Format | Format of the Issue Price i.e. Rand or Percent. | 14~~13~~ | N~~M~~7 |
| Issue Price | The price of a bond is equal to the present value of the expected cash flows. In BOND terminology, it is the Present Value (PV) of both the coupons and the Principal amount combined. The price at which investors buy the bonds when they are first issued, which will typically be approximately equal to the nominal amount. The net proceeds that the issuer receives are thus the issue price, less issuance fees. | 15~~14~~ | O~~N~~7 |
| Maturity Date | The date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption. | 16~~15~~ | P~~O~~7 |
| Legal Final Maturity Date | The legal final maturity date of the Debt Security as stated in the official documentation. | 17~~16~~ | Q~~P~~7 |
| Pricing Redemption date | The date on which the bond matures.  For callable bonds the earlier redemption date will be shown in this field and the final redemption date in the Maturity Date field | 18~~17~~ | R~~Q~~7 |
| Most recent Redemption date | The most recent date that the bond matured. | 19~~18~~ | S~~R~~7 |
| Pricing Method | Indicates the pricing method – Yield or Price. Yield if it corresponds to the JSE current pricing formula else it will be Price. | 20~~19~~ | T~~S~~7 |
| Bond Calculator Indicator | If the Debt Security can be priced then this is flagged with "Y". | 21~~20~~ | U~~T~~7 |

| | | | |
|---|---|---|---|
| Settlement Method | Specifies the settlement method of the underlying Debt Security. Sample values include "electronic" or "physical". | 22~~21~~ | V~~U~~7 |
| Settlement Provider | Central Security Depository (CSD) that provides/facilitates settlement. Two possible values are "Strate" and "Granite". | 23~~22~~ | W~~V~~7 |
| SA Bond Category | The Strate Bond Classification categories are as follows<br><br>• Category 1 – Zero/discounted instruments<br>• Category 2 – Fixed Coupon Rate with fixed maturity date<br>• Category 3 – Variable rate, fixed maturity date<br>• Category 4 – All others/Flexi | 24~~23~~ | X~~W~~7 |
| Sub-Sector | The sub-sector of the Issuer. This pertains to an internal structure maintained by JSE Issuer Regulation division. The field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a much granular level compared to the Major Division or Sector such as Cash Grains, Vegetables, Dairy Farms, Forestry etc.<br><br>Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division. | 25~~24~~ | Y~~X~~7 |
| Sector | This field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a much granular level compared to the Major Division such as Agricultural Production Crops, Livestock etc.<br><br>Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division. | 26~~25~~ | Z~~Y~~7 |
| Major Division | This field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a high level such as Agriculture, Forestry, Forestry, Fishing mining etc.<br><br>Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division. | 27~~26~~ | AA~~Z~~7 |
| Guarantee or Ranking | This field actually dictates the pay-out order in the event that the issuer cannot meet its financial obligations. This is a *ranking structure* that is used by issuers to prioritize debt pay-out. | 28~~27~~ | A~~B~~A~~7 |

|  |  |  |  |
|---|---|---|---|
|  | • T= Government guarantee - select which government RSA/NAM | | |
|  | • G = Joint guarantee | | |
|  | • S = Secured | | |
|  | • S = Senior Secured | | |
|  | • S = Junior Secured | | |
|  | • S = Secured Class A | | |
|  | • S = Secured Class B | | |
|  | • S = Secured Class C | | |
|  | • S = Secured Class D | | |
|  | • S = Secured Class E | | |
|  | • S = Secured Class F | | |
|  | • P = Negative pledge | | |
|  | • N = Senior Unsecured | | |
|  | • N = Unsubordinated Unsecured | | |
|  | • N = Senior Unsecured Unsubordinated | | |
|  | • N = Unsubordinated, Unconditional, Unsecured | | |
|  | • O = Senior Unsecured Subordinated | | |
|  | • Q = Junior Unsecured | | |
|  | • J = Junior Unsecured Subordinated | | |
|  | • C = Supranational | | |
|  | • U = Unsecured/Unguaranteed | | |
|  | • U = Subordinated Unsecured Tier 1 | | |
|  | • U = Subordinated Unsecured Tier 2 | | |
|  | • U = Subordinated Unsecured | | |
| Redemption/Reimbursement | This field indicates the retirement provisions made for the debt issue. | 29~~28~~ | A~~CB~~7 |

| Specified Denomination | This field defines the minimum denomination in ZAR for what a Bond/Note is worth. This field is captured as per the denomination as per the Applicable Pricing Supplement (APS) The Rand value denomination of the debt security as specified in the pricing supplement | 30~~29~~ | AD~~C~~7 |
|---|---|---|---|
| Underlying Issuer Foreign Issuer Indicator | Indicator of either Yes or No. 'Yes' indicating that the Issuer's residential status of the underlying reference instrument is 'foreign'.<br><br>(this field is linked to the 'inward listed' field - If an Instrument has been classified as an 'Inward Listed', it is because the Issuer's residential status is 'Foreign', or the Underlying of the Instrument is 'Foreign'.) | 31~~30~~ | AE~~D~~7 |
| Inward Listed (SAReserveBankApproved) | Flag that denotes that it is an inward listed Debt Security approved by the SA Reserve Bank. | 32~~31~~ | AF~~E~~7 |
| Country of Issuance | Country of residence of the Issuer. | 33~~32~~ | AG~~F~~7 |
| Companion Bond - JSE Alpha Code | The Alpha code of a liquid companion instrument to assist in the re-valuation of parallel shifts in the yield curve. Usually governments bonds are flagged as companion bonds. (Note that not all instruments will have a companion bond). | 34~~33~~ | AH~~G~~7 |
| Companion Bond - Instrument Type | The type of the liquid companion instrument used to assist in the re-valuation of parallel shifts in the yield curve. | 35~~34~~ | AI~~H~~7 |
| Notes | Optional freeform text field for additional context | 36~~35~~ | AJ~~I~~7 |
| APS URL Link | Link to the legal document for the Debt Security | 37~~36~~ | AK~~J~~7 |

## 4.4   BONDS INSTRUMENT REDEMPTION SCHEDULE

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument Redemption Schedule_YYYYMMDD | **Workbook Name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File Type** | XLS |
| | | **Sheet Name** | Redemption Schedule |
| **Field delimiter** | Semi-colon ";" | **Field Delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet Delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed - 3 | **Total cells** | Fixed – 3 |

| CSV Version Heading | | Row, Column | Excel Version Heading | | Cell |
|---|---|---|---|---|---|
| File Title | Bonds Instrument Redemption Schedule | 2, 1 | Sheet Title | Bonds Instrument Redemption Schedule | A1 |
| File Date | <Pattern>/(Example)<br>Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | Sheet Date | <Pattern>/(Example)<br>Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| File Column Headings | | 4,1-3 | Sheet Column Headings | | A6-C6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | This is the primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| Redemption Date | Certain instruments do not repay at Maturity, but repay specific amounts at specific dates throughout the life of the Bond, until Maturity date. This field reflects the date. | 2 | B7 |
| Redemption Amount | Certain instruments do not repay at Maturity, but repay specific amounts at specific dates throughout the life of the Bond, until Maturity date. This field reflects the amount. | 3 | C7 |

## 4.5   BONDS INSTRUMENT COUPON GENERAL

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File name** | Bonds Instrument Coupon General_YYYYMMDD | **Workbook Name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Coupon General |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed - 24 | **Total cells** | Fixed - 24 |

| CSV Version Heading | | Row, Column | Excel Version Heading | | Cell |
|---|---|---|---|---|---|
| File Title | Bonds Instrument Coupon General | 2, 1 | Sheet Date | Bonds Instrument Coupon General | A1 |
| File Date | **<Pattern>/(Example)**<br>Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | Sheet Title | **<Pattern>/(Example)**<br>Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| File Column Headings | | 4,1-24 | Sheet Column Headings | | A6-X6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | This is the primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| Coupon Rate | The coupon/interest rate of the Debt Security. | 2 | B7 |
| Coupon Currency | The currency of the coupon for the Debt Security. | 3 | C7 |
| Coupon Withholding Tax (taxable field) | Withholding tax on interest payments that came into effect on 1 March 2015. Exemptions apply to any foreign person in respect of Debt Security that is listed on a "recognised exchange as defined in the Income Tax Act. The Interest Rate Market of the JSE constitutes a "recognised Exchange". | 4 | D7 |
| Business Day Convention | Indicate how payments / maturity will be treated if it should fall on a non-business day. | 5 | E7 |
| Coupon Frequency | The number of coupon/interest payments made annually. | 6 | F7 |
| Coupon Payment Type | This field describes the type of Coupon Payment that the Bond will pay e.g.<br><br>• Fixed Coupon: For Fixed Rate Note bonds<br>• Index Linked Coupon: For Index Linked Bonds<br>• Variable Coupon: For Floating Rate Note Bonds<br>• Zero coupon: For Bonds that don't pay any coupon | 7 | G7 |
| Reference Rate | Indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index. | 8 | H7 |

| | | | |
|---|---|---|---|
| Basis Points | Indicates the basis points /margin for floating rate notes, to be added to the Reference Rate. | 9 | I7 |
| Over/Under | Indicates whether the Basis Point value that should be added or subtracted from the Reference Rate. | 10 | J7 |
| Rate of Reference Rate | The rate (for the Reference Rate) used for the Coupon calculation. | 11 | K7 |
| Books closed period | The number of days that the books are closed between the last date to register and the coupon date. | 12 | L7 |
| Coupon Rate Floor | In the event of a floating rate note, the coupon/interest rate could be limited on the downside. | 13 | M7 |
| Coupon Rate Cap | In the event of a floating rate note, the coupon/interest rate could be limited on the upside. | 14 | N7 |
| Customised Coupon | This is when the Coupon/interest rate is calculated and provided by the Issuer. | 15 | O7 |
| Day count convention | A day-count convention measures how interest accrues on investments. In the Debt Security market, this determines the number of days and the amount of accrued interest between two coupon dates (when the next coupon date is less than a full coupon period away). The calculation is important to traders of various bonds because, when a bond is sold, the seller is entitled to a portion of the coupon payment.<br><br>Options are:<br>• 30/360<br>• Actual/360<br>Actual/365 | 16 | P7 |
| First Accrual Date | The date from which interest is accrued for the first coupon/interest payment | 17 | Q7 |
| First Interest / Coupon Date | The first date that the coupon/interest payment will be paid, as stipulated by the Issuer. | 18 | R7 |
| First Books Close Date | The books close date for the first coupon/interest payment, as stipulated by the Issuer. | 19 | S7 |
| Date of Listing Reference rate | The specified date to be used for the Reference Rate. | 20 | T7 |
| Broken First Coupon | For long / short stub instrument. Indicates that the first coupon will be for a period shorter or longer than the interest periods indicated for the particular debt instrument. | 21 | U7 |

| | | | | |
|---|---|---|---|---|
| Last Day to Register for Maturity Amount | Last date to register that is specific to a coupon/interest payment that pays at maturity only. | 22 | V7 |
| Base CPI | Applicable base CPI rate. | 23 | W7 |
| Linked\Reference Index | This field is used to indicate if the Bond is linked to an Index which can be one of the following:<br><br>• CPI<br><br>• OTHER<br><br>• PPI<br><br>• RPI | 24 | X7 |

## 4.6   BOND INSTRUMENT COUPON SCHEDULE

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument Coupon Schedule_YYYYMMDD | **Workbook name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Coupon Schedule |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed - 5 | **Total cells** | Fixed - 5 |

| CSV Version Heading | | | Excel Version Heading | | |
|---|---|---|---|---|---|
| | | **Row, Column** | | | **Cell** |
| **File Title** | Bonds Instrument Coupon Schedule | 2, 1 | **Sheet Title** | Bonds Instrument Coupon Schedule | A1 |
| **File Date** | **<Pattern>/(Example)**<br>Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | **Sheet Date** | **<Pattern>/(Example)**<br>Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| **File Column Headings** | | 4,1-5 | **Sheet Column Headings** | | A6-E6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | This is the primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| Interest / Coupon dates | Dates on which a Debt Security pays a coupon but depending on the business day convention. | 2 | B7 |
| First Coupon Date | First date on which a Debt Security pays a coupon but depending on the business day convention. | 3 | C7 |
| Last Day to Register | Last day to register to qualify for the coupon payment. | 4 | D7 |
| Actual Payment Date | Actual date of coupon payment. | 5 | E7 |

## 4.7 BOND INSTRUMENT CALLABLE AND STEP UP

| **CSV Version** | | **Excel Version** | |
|---|---|---|---|
| **File Name** | Bonds Instrument Callable Step Up_YYYYMMDD | **Workbook name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Callable Step Up |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed - 7 | **Total cells** | Fixed - 7 |

| **CSV Version Heading** | | | **Excel Version Heading** | | |
|---|---|---|---|---|---|
| | | **Row, Column** | | | **Cell** |
| **File Title** | Bonds Instrument Callable Step Up | 2, 1 | **Sheet Title** | Bonds Instrument Callable Step Up | A1 |
| **File Date** | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | **Sheet Date** | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |

| File Column Headings | | 4,1-7 | Sheet Column Headings | | A6-G6 |
|---|---|---|---|---|---|

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | This is the primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| Call Indicator | Indicates "Yes" when the Debt Security is called. | 2 | B7 |
| Callable / Step Up Date | Date on which a Debt Security can either Call or Step Up/Down the Coupon Rate. | 3 | C7 |
| Step-up/down Coupon Rate | The Step-up/down coupon/interest rate of the Debt Security. | 4 | D7 |
| Step-up /down Reference Rate | The Step-up/down rate that is used to indicate whether the variable notes is linked to 3/6/9/12m JIBAR or another index. | 5 | E7 |
| Step-up /Down Basis points | The Step-up/down points that indicates the basis points /margin for floating rate notes that is to be added to the Reference Rate. | 6 | F7 |
| Step-up/down Over/Under indicator | The Step-up/down indicator that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate. | 7 | G7 |

## 4.8 BOND INSTRUMENT MARKET LISTINGS

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument Market Listing_YYYYMMDD | **Workbook name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Market Listing |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed - 8 | **Total cells** | Fixed - 8 |

| CSV Version Heading | | Row, Column | Excel Version Heading | | Cell |
|---|---|---|---|---|---|
| File Title | Bonds Instrument Market Listing | 2,1 | Sheet Title | Bonds Instrument Market Listing | A1 |
| File Date | **<Pattern>/(Example)**<br>Date : <dd mmm yyyy>/(10 Mar 2020) | 1,1 | Sheet Date | **<Pattern>/(Example)**<br>Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| File Column Headings | | 4,8 | Sheet Column Headings | | A6-H6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | This is the primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| Exchange | The exchange identifier of the exchange that the Debt Security is listed. | 2 | B7 |
| MIC code | The Market Identifier Code of the market and exchange (as per ISO 10383) that the Debt Security is listed. | 3 | C7 |
| Listing Date | The date upon which a Debt Security is listed on the market. | 4 | D7 |
| Primary Market Indicator | Indicates whether this market is the primary listing market. | 5 | E7 |
| Trading Currency | Currency of the listed Debt Security. The current value is "ZAR". | 6 | F7 |
| BondETP Indicator | Flag that denotes whether the instrument is also traded on the Bond ETP platform. | 7 | G7 |
| Instrument DeListing Date | The date upon which the Debt Security is delisted from the market. | 8 | H7 |

## 4.9 BOND INSTRUMENT SPLIT MATURITY

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument Split Maturity Schedule_YYYYMMDD | **Workbook name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Split Maturity Schedule |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed - 3 | **Total cells** | Fixed - 3 |

| CSV Version Heading | | Row, Column | Excel Version Heading | | Cell |
|---|---|---|---|---|---|
| **File Title** | Bonds Instrument Split Maturity Schedule | 2, 1 | **Sheet Title** | Split Maturity Schedule | A1 |
| **File Date** | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | **Sheet Date** | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| **File Column Headings** | | 4,1-3 | **Sheet Column Headings** | | A6-C6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | This is the primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| Split Maturity Date | The split maturity date for the Debt Security that has split into new series. | 2 | B7 |
| Split Maturity Date Notes (Free text) | Supporting notes relating to the split maturity date. | 3 | C7 |

## 4.10 BOND INSTRUMENT REFERENCE INDEX

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument Reference Index_YYYYMMDD | **Workbook name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Reference Index |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed - 6 | **Total cells** | Fixed - 6 |

| CSV Version Heading | | Row, Column | Excel Version Heading | | Cell |
|---|---|---|---|---|---|
| **File Title** | Bonds Instrument Reference Index | 2, 1 | **Sheet Title** | Bonds Instrument Reference Index | A1 |
| **File Date** | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | **Sheet Date** | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| **File Column Headings** | | 4,1-6 | **Sheet Column Headings** | | A6-F6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | Primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| Index Code | Index code identifier of the linked reference index | 2 | B7 |
| Reference Index JSE Alpha Code | Alpha code identifier of the linked reference index | 3 | C7 |
| Instrument Name | Name of the linked reference index | 4 | D7 |

| Instrument Type | Type of the linked reference index | 5 | E7 |
|---|---|---|---|
| Mixed Rate Note Leg | Indicates the leg that is linked to the reference index | 6 | F7 |

## 4.11 BOND REFERENCE INSTRUMENT

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument Reference Instrument _YYYYMMDD | **Workbook name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Reference Instrument |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed – 5 | **Total cells** | Fixed - 5 |

| CSV Version Heading | | | Excel Version Heading | | |
|---|---|---|---|---|---|
| | | **Row, Column** | | | **Cell** |
| **File Title** | Bonds Instrument Reference Instrument | 2, 1 | **Sheet Title** | Bonds Instrument Reference Instrument | A1 |
| **File Date** | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | **Sheet Date** | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| **File Column Headings** | | 4,1-~~5~~6 | **Sheet Column Headings** | | A6-~~E~~F6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | Primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |

| Reference Instrument JSE Alpha Code | Alpha code identifier of the linked reference instrument. | 2 | B7 |
| Instrument Name | Name of the linked reference instrument. | 3 | C7 |
| Instrument Type | Instrument type of the reference instrument. | 4 | D7 |
| ~~FYE Month~~ | ~~Financial yearend month of the linked reference instrument.~~ | ~~5~~ | ~~E7~~ |
| ISIN | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br><br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 5~~6~~ | E~~F~~7 |

## 4.12  BOND INSTRUMENT REFERENCE ENTITIES

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument Reference Entities_YYYYMMDD | **Workbook name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Reference Entities |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed – 2~~6~~ | **Total cells** | Fixed - 2~~6~~ |

| CSV Version Heading | | | Excel Version Heading | | |
|---|---|---|---|---|---|
| | | **Row, Column** | | | **Cell** |
| **File Title** | Bonds Instrument Reference Entities | 2, 1 | **Sheet Title** | Bonds Instrument Reference Entities | A1 |
| **File Date** | <Pattern>/(Example) | 1, 1 | **Sheet Date** | <Pattern>/(Example) | A2 |

| | Date : <dd mmm yyyy>/(10 Mar 2020) | | | Date : <dd mmm yyyy>/(10 Mar 2020) | |
|---|---|---|---|---|---|
| **File Column Headings** | | 4,1-~~2~~6 | **Sheet Column Headings** | | A6-~~BF~~6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | Primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| Institution Name | Name of the linked reference entity. | 2 | B7 |
| ~~Reference Entity JSE Alpha Code~~ | ~~Alpha code identifier of the linked reference entity.~~ | ~~3~~ | ~~C7~~ |
| ~~Entity / Role Type~~ | ~~Type of the linked reference entity.~~ | ~~4~~ | ~~D7~~ |
| ~~Role Sub Type~~ | ~~Sub-type of the linked reference entity.~~ | ~~5~~ | ~~E7~~ |
| ~~FYE Month~~ | ~~Financial yearend month of the linked reference entity.~~ | ~~6~~ | ~~F7~~ |

## 4.13  BOND INSTRUMENT REFERENCE GUARANTOR

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** |  Bonds Instrument Reference Guarantor_YYYYMMDD | **Workbook name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Bonds Instrument Guarantor |
| **Field delimiter** | Semi-Colon ";" | **Field delimiter** | n/a |
| **File delimiter** | Blank Row | **Sheet delimiter** | Blank Row |
| **Total rows** | Varies | **Total rows** | Varies |
| **Total columns** | Fixed - ~~3~~5 | **Total cells** | Fixed - ~~3~~5 |

| CSV Version Heading | | Row, Column | Excel Version Heading | | Cell |
|---|---|---|---|---|---|
| File Title | Bonds Instrument Guarantor | 2, 1 | Sheet Title | Bonds Instrument Guarantor | A1 |
| File Date | <Pattern>/(Example)<br>Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | Sheet Date | <Pattern>/(Example)<br>Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| File Column Headings | | 4,1-3~~5~~ | Sheet Column Headings | | A6-C~~E~~6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | Primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code. | 1 | A7 |
| ~~Guarantor Name~~ | ~~Name of the linked Guarantor.~~ | ~~2~~ | ~~B7~~ |
| Guarantor JSE Alpha Code | Alpha code identifier of the linked Guarantor. | 2~~3~~ | B~~C~~7 |
| Entity / Role Type | Type of the linked Guarantor. | 3~~4~~ | C~~D~~7 |

## 4.14  BOND INSTRUMENT REFERENCE MIXED RATE

An Instrument can be issued as a Mixed Rate Note; meaning that for the first defined period the debt instrument pays a specific type of coupon and then for the next defined period changes to another type of coupon payment. These different periods are referred to as legs. The number of legs for Mixed Rate Notes are typically two legs but could increase over time.

Refer to the Coupon General Section for the meaning of the fields.

| CSV Version | | Excel Version | |
|---|---|---|---|
| **File Name** | Bonds Instrument Mixed Rate_YYYYMMDD | **Sheet name** | Bond Instrument Reference_YYYYMMDD |
| **File type** | CSV | **File type** | XLS |
| | | **Sheet Name** | Bonds Instrument Guarantor |

| Field delimiter | Semi-Colon ";" | Field delimiter | n/a |
|---|---|---|---|
| File delimiter | Blank Row | Sheet delimiter | Blank Row |
| Total rows | Varies | Total rows | Varies |
| Total columns | Fixed - 21 | Total cells | Fixed - 21 |

| CSV Version Heading | | Row, Column | Excel Version Heading | | Cell |
|---|---|---|---|---|---|
| File Title | Bonds Instrument Mixed Rate | 2, 1 | Sheet Title | Bonds Instrument Mixed Rate | A1 |
| File Date | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | 1, 1 | Sheet Date | **<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020) | A2 |
| File Column Headings | | 4,1-21 | Sheet Column Headings | | A6-U6 |

| Detail | | | |
|---|---|---|---|
| **Field Name** | **Field Description** | **CSV Column** | **Excel Cell** |
| JSE Alpha Code | Primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code . | 1 | A7 |
| Leg Number | The number of the Coupon Rate for the leg. | 2 | B7 |
| Leg  Start Date | The Mixed Rate Coupon leg start date for the leg. | 3 | C7 |
| Leg  End Date | The Mixed Rate Coupon leg end date for the leg. | 4 | D7 |
| Leg  Coupon Frequency | The Mixed Rate Coupon leg frequency for the leg. | 5 | E7 |
| Leg  Business Day Convention | The Mixed Rate Coupon leg indication as to how the payment / maturity will be treated if it should fall on a non-business day for the leg. | 6 | F7 |
| Leg  Coupon Rate | The Mixed Rate Coupon rate for the leg. | 7 | G7 |
| Leg Coupon Payment Type | Same as Coupon Payment type. Just that its used for a Mixed Rate note Bond to denote the field at the Leg level. | 8 | H7 |

| | | | |
|---|---|---|---|
| Leg  Basis points | The Mixed rate leg indicator that indicates the basis points /margin for floating rate notes, to be added to the Reference Rate for the leg. | 9 | I7 |
| Leg  Over/Under | The Mixed Rate leg indicator that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate for the leg. | 10 | J7 |
| Leg  Reference Rate | The Mixed Rate leg indicator that indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index for the leg. | 11 | K7 |
| Leg  Books Closed Period | The Mixed Rate leg period that indicates the number of days that the books are closed between the last date to register and the coupon date for the leg. | 12 | L7 |
| Leg  Rate of Reference Rate | The Mixed Rate leg Reference Rate used for the Coupon calculation for the leg. | 13 | M7 |
| Leg  Date of Listing Reference rate | The Mixed Rate Reference Rate date for the leg. | 14 | N7 |
| Leg  Day count Convention | The Mixed Rate Day Count Convention for the leg. | 15 | O7 |
| Leg  Coupon Rate Cap | The Coupon Rate Cap for the leg. | 16 | P7 |
| Leg  Coupon Rate Floor | The Coupon Rate Floor for the leg. | 17 | Q7 |
| Leg  Customised Coupon | The Mixed Rate Customised Coupon for the leg. | 18 | R7 |
| Leg  Last Day to Register for Maturity Amount | The Mixed Rate Last Day to Register for the Maturity Amount for the leg. | 19 | S7 |
| Leg  Underlying Index Code | The Mixed Rate underlying index code for the leg. | 20 | T7 |
| Mixed Rate Conversion determination date | The Mixed Rate conversion determination date for the leg. | 21 | U7 |