Bonds Reference and Corporate Actions Data Products Specifications

Version: 1.0

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1   VERSION CONTROL

Version	Author	Date	Reason for Change
1.0	Market Data Team	May 2021	Initial Document Creation

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.

2.1 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

2.2 USER ID AND PASSWORD

1. If you are a new IDP user, a representative from the JSE Market Data Sales 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 typically 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)

3   PRODUCT FAMILY

This document contains the product specifications for the following products that make up the family of Bonds Reference data products.

1. **Bonds Instrument Reference** - provides key reference data of all Debt Securities instruments that are listed instruments in the Bond Market.

2. **New Bonds Listing** - provides key reference data of all Debt Securities instruments that are in the process of being listed on the JSE Bond market but are not yet listed. Once the security is listed, its reference data will only be made available via the Bond Instrument Reference data product.

3. **Bonds Corporate Actions Events Schedule** - provides key upcoming corporate actions event data of all listed Debt Securities instruments.

4. **Bonds Coupon Rate Update** - product provides key upcoming Rate changes that affect all Debt Securities instruments listed in the Bond Market.

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 of the data has a one-to-many relationship, this data product comprises of a primary general section that contains common data and several secondary data sections where each section provides a complementary but distinct different set of related data.

For the benefit of both human and system-based consumption, the data product is available in both CSV and Excel formats. The Excel format version presents the data sections as Excel sheets while the CSV format version presents each data section as a separate data file.

The product is available at the end of each business day for daily data subscribers, with a copy of the daily product is made available at the end of the last business day of the month for monthly data subscribers. The SLA time for this data product is **16h20.**

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 suffced with "_yyyymmdd".

Primary General Data section – Contains common data
1.   Bonds Instrument General

Secondary Data sections – Each section contains related but different data
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

	CSV Format File Names	IDP Folder Location
1	Bonds Instrument General_YYYYMMDD.csv	DISTRIBUTION\Bonds Market Prod\Market Data\Daily Bonds Instrument Reference\
2	Bonds Instrument Redemption Schedule_YYYYMMDD.csv	
3	Bonds Instrument Coupon General_YYYYMMDD.csv	
4	Bonds Instrument Coupon Schedule_YYYYMMDD.csv	
5	Bonds Instrument Callable Step Up_YYYYMMDD.csv	
6	Bonds Instrument Market Listing_YYYYMMDD.csv	

	Excel Format File Names	IDP Folder Location

7	Bonds Instrument Split Maturity Schedule_YYYYMMDD.csv
8	Bonds Instrument Reference Index_YYYYMMDD.csv
9	Bonds Instrument Reference Instrument _YYYYMMDD.csv
10	Bonds Instrument Reference Entities_YYYYMMDD.csv
11	Bonds Instruments Guarantor _YYYYMMDD.csv
12	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
1	Monthly Bonds Instrument General_YYYYMMDD.csv	DISTRIBUTION\Bonds Market Prod\Market Data\Monthly Bonds Instrument Reference\
2	Monthly Bonds Instrument Redemption Schedule_YYYYMMDD.csv	
3	Monthly Bonds Instrument Coupon General_YYYYMMDD.csv	
4	Monthly Bonds Instrument Coupon Schedule_YYYYMMDD.csv	
5	Monthly Bonds Instrument Callable Step Up_YYYYMMDD.csv	
6	Monthly Bonds Instrument Market Listing_YYYYMMDD.csv	
7	Monthly Bonds Instrument Split Maturity Schedule_YYYYMMDD.csv	
8	Monthly Bonds Instrument Reference Index_YYYYMMDD.csv	
9	Monthly Bonds Instrument Reference Instrument _YYYYMMDD.csv	
10	Monthly Bonds Instrument Reference Entities_YYYYMMDD.csv	
11	Monthly Bonds Instruments Guarantor _YYYYMMDD.csv	
12	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 – 36	**Total cells**	Fixed - 36

CSV Heading		Row, Column	Excel Heading		Cell
File Title	Bonds Instrument General	2, 1	**Sheet Title**	Bonds Instrument General	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		4,1-38	**Sheet Column Headings**		A6-AL6

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". Is an alphanumeric field with a maximum length of 6 characters and always expressed in Capital Letters. • Instruments listed with Issuer Type = "Greenbond" will end with 'G'. • Instruments listed with Issuer Type = "Professional Board" will end with 'F'. • Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'.	2	B7
ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.	3	C7

	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.			
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: • Fixed • Floating/Variable • Mixed Rate Note • Index-Linked Notes • Credit Linked Notes • Structured Note • Zero	5	E7
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. This is an alphabetic field with a maximum length of 6 characters.	6	F7
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. The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use.	7	G7
Issue Date	The date upon which a Debt Security is listed on the exchange.	8	H7
Listed/Unlisted Flag	Flag that denotes whether the Debt Security is listed on the exchange or not.	9	I7
Status	Indicates the status of the Listed Debt Security. The status are as follows: • Listed but pending coupon • Listed • Delisted • Matured • Called • Redeemed	10	J7

	• Repurchased • Suspended		
Status Reason	Additional optional status information relevant for Suspension status.	11	K7
Nominal Amount	The nominal amount of Debt Security issued by the Issuer and placed in the market.	12	L7
Amount Authorised	The amount which the Board of Directors/ Company has approved for issue in respect of the Programme.	13	M7
Issue Price Format	Format of the Issue Price i.e. Rand or Percent.	14	N7
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	O7
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	P7
Legal Final Maturity Date	The legal final maturity date of the Debt Security as stated in the official documentation.	17	Q7
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	R7
Most recent Redemption date	The most recent date that the bond matured.	19	S7
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	T7
Bond Calculator Indicator	If the Debt Security can be priced, then this is flagged with "Y".	21	U7
Settlement Method	Specifies the settlement method of the underlying Debt Security. Sample values include "electronic" or "physical".	22	V7
Settlement Provider	Central Security Depository (CSD) that provides/facilitates settlement. Two possible values are "Strate" and "Granite".	23	W7
SA Bond Category	The Strate Bond Classification categories are as follows • Category 1 – Zero/discounted instruments • Category 2 – Fixed Coupon Rate with fixed maturity date • Category 3 – Variable rate, fixed maturity date • Category 4 – All others/Flexi	24	X7

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. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	25	Y7
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. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	26	Z7
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. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	27	AA7
Guarantee or Ranking	This field 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. • 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	28	AB7

	• 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	AC7
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	AD7
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'. (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	AE7
Inward Listed (SAReserveBankApproved)	Flag that denotes that it is an inward listed Debt Security approved by the SA Reserve Bank.	32	AF7
Country of Issuance	Country of residence of the Issuer.	33	AG7
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	AH7
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	AI7
Notes	Optional freeform text field for additional context	36	AJ7
APS URL Link	Link to the legal document for the Debt Security	37	AK7
Pricing Class Code	Financial Instrument type	38	AL7

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)** 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
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)** Date : <dd mmm yyyy>/(10 Mar 2020)	1, 1	**Sheet Title**	**<Pattern>/(Example)** 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. • Fixed Coupon: For Fixed Rate Note bonds • Index Linked Coupon: For Index Linked Bonds • Variable Coupon: For Floating Rate Note Bonds • 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. Options are: • 30/360 • Actual/360 • 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: • CPI • OTHER • PPI • RPI	24	X7

4.6 BONDS 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		Row, Column	Excel Version Heading		Cell
File Title	Bonds Instrument Coupon Schedule	2, 1	**Sheet Title**	Bonds Instrument Coupon 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		4,1-5	**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 BONDS 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   BONDS 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		Excel Version Heading	
	Row, Column		**Cell**

File Title	Bonds Instrument Market Listing	2,1	**Sheet Title**	Bonds Instrument Market Listing	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		4,8	**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   BONDS 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			Excel Version Heading		
		Row, Column			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 BONDS 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	Excel Version Heading

		Row, Column			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 BONDS 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		Row, Column	Excel Version Heading		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	Sheet Column Headings		A6-E6

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
ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. 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	E7

4.12 BONDS 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 – 6	Total cells	Fixed - 6

CSV Version Heading		Row, Column	Excel Version Heading		Cell
File Title	Bonds Instrument Reference Entities	2, 1	Sheet Title	Bonds Instrument Reference Entities	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		4,1-2	Sheet Column Headings		A6-B6

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

4.13 BONDS 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 - 5	**Total cells**	Fixed - 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) Date: <dd mmm yyyy>/(10 Mar 2020)	1, 1	Sheet Date	<Pattern>/(Example) Date: <dd mmm yyyy>/(10 Mar 2020)	A2
File Column Headings		3,1-3	Sheet Column Headings		A6-C6

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 JSE Alpha Code	Alpha code identifier of the linked Guarantor.	2	B7
Entity / Role Type	Type of the linked Guarantor.	3	CD7

4.14 BONDS 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			Excel Version Heading		
		Row, Column			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

5   NEW BONDS LISTING

The New Bonds Listing data product provides key reference data of all Debt Securities instruments that are in the process of *being listed on the JSE Bond market but are not yet "listed"*. Once the security is "listed", its reference data is made available via the Bond Instrument Reference data product.

Because of the nature of the data, where some of the data has a one-to-many relationship, this data product comprises of a primary general section that contains common data and several secondary data sections where each section provides a complementary but distinct different **set of related data. The structure of this product is an exact match of the Bond Instrument Reference data product.**

For the benefit of both human and system-based consumption, the data product is available in both CSV and Excel formats. The Excel format version presents the data sections as Excel sheets while the CSV format version presents each data section as a separate data file.

Due to the dynamic nature of Bonds, a set of the daily files is made available three times each business day with the new version completely replacing the old version each time so does not contain delta changes. The SLA time for the different publication time is **10h40**, **14h50** and **16h20** but the JSE will always endeavour to make the files as early as possible after they are produced.

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

Primary General Data section – Contains common data
1.   New Bonds Listing General

Secondary Data sections – Each section contains related but different data
2.   New Bonds Listing Redemption Schedule

3.   New Bonds Listing Coupon General

4.   New Bonds Listing Coupon Schedule

5.   New Bonds Listing Callable Step Up

6.   New Bonds Listing Market Listing

7.   New Bonds Listing Split Maturity Schedule

8.   New Bonds Listing Reference Index

9.   New Bonds Listing Reference Instrument

10. New Bonds Listing Reference Entities

11. New Bonds Listing Guarantor

12. New Bonds Listing Mixed Rate

5.1   DAILY DATA FILE NAMES AND LOCATION

	CSV Format File Names	IDP Folder Location
1	New Bonds Listing General_YYYYMMDD.csv	DISTRIBUTION\Bonds Market Prod\Market Data\New Bonds Listing\
2	New Bonds Listing Redemption Schedule_YYYYMMDD.csv	
3	New Bonds Listing Coupon General_YYYYMMDD.csv	
4	New Bonds Listing Coupon Schedule_YYYYMMDD.csv	

5	New Bonds Listing Callable Step Up_YYYYMMDD.csv
6	New Bonds Listing Market Listing_YYYYMMDD.csv
7	New Bonds Listing Split Maturity Schedule_YYYYMMDD.csv
8	New Bonds Listing Reference Index_YYYYMMDD.csv
9	New Bonds Listing Reference Instrument _YYYYMMDD.csv
10	New Bonds Listing Reference Entities_YYYYMMDD.csv
11	New Bonds Listing Guarantor _YYYYMMDD.csv
12	New Bonds Listing Mixed Rate_YYYYMMDD.csv

Excel Format File Names	IDP Folder Location
New Bonds Listing_YYYMMDD.xls	DISTRIBUTION\Bonds Market Prod\Market Data\New Bonds Listing\

5.2 NEW BONDS LISTING GENERAL

CSV Version		Excel Version	
File Name	New Bonds Listing 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 – 36	**Total cells**	Fixed - 36

CSV Heading		Row, Column	Excel Heading		Cell
File Title	New Bonds Listing General	2, 1	**Sheet Title**	New Bonds Listing General	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		4,1-38	**Sheet Column Headings**		A6-AL6

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". Is an alphanumeric field with a maximum length of 6 characters and always expressed in Capital Letters. • Instruments listed with Issuer Type = "Greenbond" will end with 'G'. • Instruments listed with Issuer Type = "Professional Board" will end with 'F'. • Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'.	2	B7
ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.	3	C7

	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.		
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: • Fixed • Floating/Variable • Mixed Rate Note • Index-Linked Notes • Credit Linked Notes • Structured Note • Zero	5	E7
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. This is an alphabetic field with a maximum length of 6 characters.	6	F7
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. The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use.	7	G7
Issue Date	The date upon which a Debt Security is listed on the exchange.	8	H7
Listed/Unlisted Flag	Flag that denotes whether the Debt Security is listed on the exchange or not.	9	I7
Status	Indicates the status of the Listed Debt Security. The status are as follows: • Listed but pending coupon • Listed • Delisted • Matured • Called • Redeemed	10	J7

	• Repurchased • Suspended		
Status Reason	Additional optional status information relevant for Suspension status.	11	K7
Nominal Amount	The nominal amount of Debt Security issued by the Issuer and placed in the market.	12	L7
Amount Authorised	The amount which the Board of Directors/ Company has approved for issue in respect of the Programme.	13	M7
Issue Price Format	Format of the Issue Price i.e., Rand or Percent.	14	N7
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	O7
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	P7
Legal Final Maturity Date	The legal final maturity date of the Debt Security as stated in the official documentation.	17	Q7
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	R7
Most recent Redemption date	The most recent date that the bond matured.	19	S7
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	T7
Bond Calculator Indicator	If the Debt Security can be priced, then this is flagged with "Y".	21	U7
Settlement Method	Specifies the settlement method of the underlying Debt Security. Sample values include "electronic" or "physical".	22	V7
Settlement Provider	Central Security Depository (CSD) that provides/facilitates settlement. Two possible values are "Strate" and "Granite".	23	W7
SA Bond Category	The Strate Bond Classification categories are as follows • Category 1 – Zero/discounted instruments • Category 2 – Fixed Coupon Rate with fixed maturity date • Category 3 – Variable rate, fixed maturity date • Category 4 – All others/Flexi	24	X7

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. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	25	Y7
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. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	26	Z7
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. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	27	AA7
Guarantee or Ranking	This field dictates the pay-out order if the issuer cannot meet its financial obligations. This is a ranking structure that is used by issuers to prioritize debt pay-out. • 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	28	AB7

- P = Negative pledge
- N = Senior Unsecured
- N = Unsuboordinated 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	AC7
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	AD7
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'. (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	AE7
Inward Listed (SAReserveBankApproved)	Flag that denotes that it is an inward listed Debt Security approved by the SA Reserve Bank.	32	AF7
Country of Issuance	Country of residence of the Issuer.	33	AG7
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	AH7
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	AI7

Notes	Optional freeform text field for additional context	36	AJ7
APS URL Link	Link to the legal document for the Debt Security	37	AK7
Pricing Class Code	Financial Instrument type	38	AL7

5.3   NEW BONDS LISTING REDEMPTION SCHEDULE

CSV Version		Excel Version	
File Name	New Bonds Listing Redemption Schedule_YYYYMMDD	Workbook Name	New Bonds Listing_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	New Bonds Listing Redemption Schedule	2, 1	Sheet Title	New Bonds Listing Redemption 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
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

5.4   NEW BONDS LISTING COUPON GENERAL

CSV Version		Excel Version	
File name	New Bonds Listing Coupon General_YYYYMMDD	**Workbook Name**	New Bonds Listing_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	New Bonds Listing Coupon General	2, 1	**Sheet Date**	New Bonds Listing Coupon General	A1
File Date	**<Pattern>/(Example)** Date: <dd mmm yyyy>/(10 Mar 2020)	1, 1	**Sheet Title**	**<Pattern>/(Example)** 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. • Fixed Coupon: For Fixed Rate Note bonds • Index Linked Coupon: For Index Linked Bonds • Variable Coupon: For Floating Rate Note Bonds • Zero coupon: For Bonds that don't pay any coupon	7	G7
Reference Rate	Indicates whether the variable notes is linked to 1/3/6/9/12m JIBAR or LIBOR or Prime.	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. Options are: • 30/360 • Actual/360 • 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: • CPI • OTHER • PPI • RPI	24	X7

5.5   NEW BONDS LISTING COUPON SCHEDULE

CSV Version		Excel Version	
File Name	New Bonds Listing Coupon Schedule_YYYYMMDD	**Workbook name**	New Bonds Listing_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	New Bonds Listing Coupon Schedule	2, 1	**Sheet Title**	New Bonds Listing Coupon Schedule	A1
File Date	**<Pattern>/(Example)**	1, 1	**Sheet Date**	**<Pattern>/(Example)**	A2

				Date: <dd mmm yyyy>/(10 Mar 2020)	
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

5.6   NEW BONDS LISTING CALLABLE AND STEP UP

CSV Version			**Excel Version**		
File Name	New Bonds Listing Callable Step Up_YYYYMMDD		**Workbook name**	New Bonds Listing_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	New Bonds Listing Callable Step Up	2, 1	**Sheet Title**	New Bonds Listing 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

5.7 NEW BONDS LISTING MARKET LISTINGS

CSV Version		Excel Version	
File Name	New Bonds Listing Market Listing_YYYYMMDD	**Workbook name**	New Bonds Listing_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	Excel Version Heading

		Row, Column			Cell
File Title	New Bonds Listing Market Listing	2,1	**Sheet Title**	New Bonds Listing Market Listing	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		4,8	**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

5.8   NEW BONDS LISTING SPLIT MATURITY SCHEDULE

CSV Version		Excel Version	
File Name	New Bonds Listing Split Maturity Schedule_YYYYMMDD	**Workbook name**	New Bonds Listing_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	New Bonds Listing 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	

5.9 NEW BONDS LISTING REFERENCE INDEX

CSV Version		Excel Version	
File Name	New Bonds Listing Reference Index_YYYYMMDD	Workbook name	New Bonds Listing_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	New Bonds Listing Reference Index	2, 1	Sheet Title	New Bonds Listing 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

5.10 NEW BONDS LISTING REFERENCE INSTRUMENT

CSV Version		Excel Version	
File Name	New Bonds Listing Reference Instrument _YYYYMMDD	**Workbook name**	New Bonds Listing_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		Row, Column	Excel Version Heading		Cell
File Title	New Bonds Listing Reference Instrument	2, 1	Sheet Title	New Bonds Listing 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	Sheet Column Headings		A6-E6

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
ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. 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	E7

5.11 NEW BONDS LISTING REFERENCE ENTITIES

CSV Version		Excel Version	
File Name	New Bonds Listing Reference Entities_YYYYMMDD	**Workbook name**	New Bonds Listing_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 – 6	**Total cells**	Fixed - 6

CSV Version Heading		Row, Column	**Excel Version Heading**		Cell
File Title	New Bonds Listing Reference Entities	2, 1	**Sheet Title**	New Bonds Listing Reference Entities	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		4,1-2	**Sheet Column Headings**		A6-B6

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

5.12 NEW BONDS LISTING GUARANTOR

CSV Version		**Excel Version**	
File Name	New Bonds Listing Guarantor_YYYYMMDD	**Workbook name**	New Bonds Listing_YYYYMMDD
File type	CSV	**File type**	XLS
		Sheet Name	New Bonds Listing 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 - 5		Total cells	Fixed - 5

CSV Version Heading		Row, Column	Excel Version Heading		Cell
File Title	New Bonds Listing Guarantor	2, 1	**Sheet Title**	New Bonds Listing Guarantor	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		3,1-3	**Sheet Column Headings**		A6-C6

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 JSE Alpha Code	Alpha code identifier of the linked Guarantor.	2	B7
Entity / Role Type	Type of the linked Guarantor.	3	C7

5.13 NEW BONDS LISTING 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	New Bonds Listing Mixed Rate_YYYYMMDD	**Sheet name**	New Bonds Listing_YYYYMMDD
File type	CSV	**File type**	XLS
		Sheet Name	New Bonds Listing 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			Excel Version Heading		
		Row, Column			**Cell**
File Title	New Bonds Listing Mixed Rate	2, 1	**Sheet Title**	New Bonds Listing 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

6 BONDS CORPORATE ACTIONS EVENTS SCHEDULE

The Bonds Corporate Actions Events Schedule data product provides key upcoming corporate actions event data of all *listed* instruments in the Bond Market.

For the benefit of both human and system-based consumption, the data product is available in both CSV and Excel formats. In addition, the data that relates to general reference data updates, one of the very dynamic Corporate Actions event types, is made available as a separate CSV file in addition to being included in the main data product.

Due to the dynamic nature of the data, a set of the daily files is made available three times each business day with the new version completely replacing the old version each time so does not contain delta changes. The SLA time for the different publication time is **10h40**, **14h50** and **17h00** but the JSE will always endeavour to make the files as early as possible after they are produced.

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

Note that while there are common fields that will always have values, the specific type of Corporate Event will dictate which fields have values versus not in each row.

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 Data set
1. Bonds CA Events Schedule

Secondary data set
2. Bonds CA Reference Data Update Event

6.1 DAILY DATA FILE NAMES AND LOCATION

CSV Format File Names	IDP Folder Location
Bonds CA Events Schedule_ YYYYMMDD_HHhMM.csv	Distribution\Bonds Market Prod\Market Data\Bonds Corporate Actions Schedule\
Bonds CA Reference Data Update Event_YYYYMMDD_HHhMM.csv	

Excel Format File Names	IDP Folder Location
Bonds CA Events Schedule_ YYYYMMDD_HHhMM.xlsx	Distribution\Bonds Market Prod\Market Data\Bonds Corporate Actions Schedule\

6.2 BONDS CORPORATE ACTIONS EVENTS SCHEDULE

CSV Version		Excel Version	
File Name	Bonds CA Events Schedule_yyymmdd_HHhMM	**Workbook Name**	Bonds CA Events Schedule_yyymmdd_HHhMM
File type	CSV	**File Type**	XLS
		Sheet Name	Bonds CA Events Schedule_YYYYMMDD
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 – 97	**Total cells**	Fixed - 97

CSV Heading		Row, Column	Excel Heading		Cell
File Date	<Pattern>/(Example) Date: <dd mmm yyyy>/(10 Mar 2021)	1, 1	**Sheet Date**	<Pattern>/(Example) Date: <dd mmm yyyy>/(10 Mar 2021)	A1
File Title	Bonds CA Events Schedule	2, 1	**Sheet Title**	Bonds CA Events Schedule	A2
File Column Headings		4,1-37	**Sheet Column Headings**		A6-CS7

Detail			
Field Name	**Field Description**	**CSV Column**	**Excel Cell**
CA Event ID	The unique identifier for this specific Corporate Event.	1	A7
CA Event Type Name	The type of Corporate Action Event that generates the change to the instrument.	2	B7
CA Event Status	The status of the specific Corporate Event.	3	C7
Issuer Name	The name of the entity approved by the Exchange to issue Debt Securities on the Exchange	4	D7
JSE Alpha Code	Primary JSE identifier for the Debt Security as defined by the Issuer. Also referred to as "Bond Code" or "Stock Code". It is an alphanumeric field with a maximum length of 6 characters and always expressed in Capital Letters. • Instruments listed with Issuer Type = "Greenbond" will end with 'G'. • Instruments listed with Issuer Type = "Professional Board" will end with 'F'. Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'.	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.	6	F7
	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.		
Universal Instrument Master Id	Unique ID assigned to any Instrument generated at the JSE.	7	G7
Issue Type	Used to classify Debt Security Instruments. Types are as follows: • Fixed • Floating/Variable • Mixed Rate Note • Index-Linked Notes • Credit Linked Notes • Structured Note	8	H7
Effective Date	The date that the changes stipulated in the Corporate Action event will become effective.	9	I7
Call Date	The date when the call (early redemption) of a debt security will take place.	10	J7
Old Maturity Date	The current date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.	11	K7
New Maturity Date	The new date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.	12	L7
Old Nominal Amount (ZAR)	If the Corporate Action will lead to a change in the nominal amount of the Debt Security issued by the Issuer and placed in the market, this will contain the old nominal amount.	13	M7
New Nominal Amount (ZAR)	If the Corporate Action will lead to a change in the nominal amount of the Debt Security issued by the Issuer and placed in the market, this will contain the new nominal amount.	14	N7
Old Issue Price	The current price of a bond which 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.	16	O7
New Issue Price	The new price of a Debt Security which 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	17	P7

	approximately equal to the nominal amount. The net proceeds that the issuer receives are thus the issue price, less issuance fees.		
Old Issue Price Format	Format of the current Issue Price i.e., Rand or Percent.	18	Q7
New Issue Price Format	Format of the new Issue Price i.e., Rand or Percent.	19	R7
Nominal Decrease Amount (ZAR)	If the Corporate Action will lead to a decrease in the nominal amount of the Debt Security issued by the Issuer and placed in the market, this will contain the decrease amount.	20	S7
Old Amount Authorised	If the Corporate Action will lead to a change to the authorised amount which the Board of Directors/ Company approved for issue in respect of the Programme, this is the old amount.	21	T7
New Amount Authorised	If the Corporate Action will lead to a change to the authorised amount which the Board of Directors/ Company approved for issue in respect of the Programme, this is the new amount.	22	U7
Redemption Amount (ZAR)	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.	23	V7
Repurchase Amount (ZAR)		24	W7
Old Sub Sector Code	If the Corporate Action will lead to a change in the classified sub-sector, this will contain the old Sub-sector code. Sub-sector pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	25	X7
Old Sub Sector	If the Corporate Action will lead to a change in the classified sub-sector, this will contain the old Sub-sector name. Sub-sector pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	26	Y7
Old Sector Code	If the Corporate Action will lead to a change in the classified sector, this will contain the old Sector code. Sector pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	27	Z7
Old Sector	If the Corporate Action will lead to a change in the classified sector, this will contain the old Sector name. Sector pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	28	AA7
Old Major Division Code	If the Corporate Action will lead to a change in the classified division, this will contain the old Division code. Division pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	29	AB7
Old Major Division	If the Corporate Action will lead to a change in the classified division, this will contain the old Division name. Division pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	30	AC7

New Sub Sector Code	If the Corporate Action will lead to a change in the classified sub-sector, this will contain the new Sub-sector code. Sub-sector pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	31	AD7
New Sub Sector	If the Corporate Action will lead to a change in the classified sub-sector, this will contain the new Sub-sector name. Sub-sector pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	32	AE7
New Sector Code	If the Corporate Action will lead to a change in the classified sector, this will contain the new Sector code. Sector pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	33	AF7
New Sector	If the Corporate Action will lead to a change in the classified sector, this will contain the new Sector name. Sector pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	34	AG7
New Major Division Code	If the Corporate Action will lead to a change in the classified division, this will contain the new Division code. Division pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	35	AH7
New Major Division	If the Corporate Action will lead to a change in the classified division, this will contain the new Division name. Division pertains to an internal classification maintained by JSE Issuer Regulation division that can be accessed via link Interest Rate Market Classification.	36	AI7
Old Coupon Rate	If the Corporate Action will lead to a change to the coupon/interest rate of the Debt Security, this will contain the old rate.	37	AJ7
New Step Up/Down Coupon Rate	If the Corporate Action will lead to a change to the Step Up/Down coupon rate of the Debt Security, this will contain the new rate.	38	AK77
Old Basis Points	If the Corporate Action will lead to a change to the basis points /margin for floating rate notes to be added to the Reference Rate, this will contain the old value.	39	AL7
New Step Up/Down Basis Points	If the Corporate Action will lead to a change to the basis points /margin for floating rate notes to be added to the Reference Rate, this will contain the new value.	40	AM7
Old Over/Under Indicator	If the Corporate Action will lead to a change to the Step-up/down indicator, that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate, this will contain the old indicator.	41	AN7
New Step Up/Down Over/Under Indicator	If the Corporate Action will lead to a change to the Step-up/down indicator, that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate, this will contain the new indicator.	42	AO7
Old Reference Rate	If the Corporate Action will lead to a change to the Reference Rate, that indicates whether the variable notes are linked to 3/6/9/12m JIBAR or another index, this will contain the old rate.	43	AP7

New Step Up/Down Reference Rate	If the Corporate Action will lead to a change to the Step-up/down rate, which indicates whether the variable notes are linked to 3/6/9/12m JIBAR or another index, this will contain the new rate.	44	AQ7
Tap Amount (ZAR)	Indicates the amount the Nominal amount of an already existing Debt Security should be increased with	45	AR7
Interest Commencement Date for Tap Issue	The value in this field will be picked up automatically by the system. Indicates the commencement date for interest to be calculated on the New Nominal Amount after the Tap Issue Event (Equals next interest date) Refer IBL162	46	AS7
First Interest Payment Date for Tap Issue	Indicates the actual first interest Payment Date after the Tap Issue Event. The system will create this date automatically only if the Payment date is different to the Coupon date. If Coupon date and payment dates are the same the system will not update this field.	47	AT7
Reason for Suspension	Indicates the reason for the suspension of the Debt Instrument.	48	AU7
Reason for Unsuspension	Indicates the reason for the unsuspension of the Debt Instrument.	49	AV7
CA Notes	This free form field represents additional information relevant to the Corporate Action. It contains any pertinent information not already on the Corporate Actions schedule.	50	AW7
Approval Date	Indicates the date/time the event has been approved by a second user	51	AX7
Leg 1 Type of Interest / Cash Payment	Indicates type of payment	52	AY7
Leg 1 Pricing Method	The pricing method for the first leg – Yield or Price. Yield if it corresponds to the JSE current pricing formula else it will be Price.	53	AZ7
Leg 1 Bond Calculator Indicator	The first leg that indicates that if the Debt Security can be priced then this is flagged with "Y".	54	BA7
Leg 1 SA Bond Category	Contains the Bond Classification category for the first leg as defined by Strate as follows: • Category 1 – Zero/discounted instruments • Category 2 – Fixed Coupon Rate with fixed maturity date • Category 3 – Variable rate, fixed maturity date • Category 4 – All others/Flexi	55	BB7
Leg 1 FISN	The Financial Instrument Short Name of the first leg of the Debt Security. FISN is an ISO (ISO 18774) identification standard that provides a consistent and uniform approach to standardise short names and descriptions for financial instruments. The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use.	56	BC7
Leg 1 CFI code	The classification of Financial Instrument code for the first leg of the Debt Security. CFI is an ISO (ISO 10962) identification standard used to define and describe financial instruments as a uniform	57	BD7

	set of codes for all market participants. The code is issued by the JSE as the accredited National Numbering Agency for South Africa.		
	This is an alphabetic field with a maximum length of 6 characters.		
Leg 1 Pricing Class	This is the Financial Instrument Type that is used by JSE (Valuations) to Price the Instrument • AFRN – AMORTISING FLOATING RATE NOTE • AI – AMORTISING INSTRUMENTS • CI – CUSTOMISED INSTRUMENTS • CLN – CREDIT LINKED NOTE • CP – COMMERCIAL PAPER • CPI – CPI ISSUE • ESN – EQUITY STRUCTURED NOTE • ETF – EXCHANGE TRADED FUND • F – FIXED • FC – FIXED COUPON QUARTERLY • FRN – FLOATING RATE NOTE • FRNW – WEIGHTED FLOATING RATE NOTE • NCD – NEGOTIABLE CERTIFICATE OF DEPOSIT • P – PERPETUITY • V – VANILLA FIXED COUPON	58	BE7
Leg 1 Coupon Rate	The first leg of the coupon/interest rate of the Debt Security.	59	BF7
Leg 1 Business Day Convention	The first leg of how payments / maturity will be treated if it should fall on a non-business day.	60	BG7
Leg 1 Coupon Frequency	The first leg of the number of coupon/interest payments that will be made annually.	61	BH7
Leg 1 Coupon Payment Type	The first leg of the type of Coupon Payment that the Debt Security will pay e.g. • Fixed Coupon: For Fixed Rate Note bonds • Index Linked Coupon: For Index Linked Bonds • Variable Coupon: For Floating Rate Note Bonds • Zero coupon: For Bonds that don't pay any coupon	62	BI7
Leg 1 Reference Rate	The first leg that Indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index.	63	BJ7
Leg 1 Basis points	The first leg that indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.	64	BK7

Leg 1 Over/Under	The first leg that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.	65	BL7
Leg 1 Rate of Reference Rate	The first leg that indicates the rate (for the Reference Rate) used for the Coupon calculation.	66	BM7
Leg 1 Books closed period	The first leg that indicates the number of days that the books are closed between the last date to register and the coupon date.	67	BN7
Leg 1 Coupon Rate Floor	The first leg, In the event of a floating rate note, that indicates the coupon/interest rate that could be limited on the downside.	68	BO7
Leg 1 Coupon Rate Cap	The first leg, In the event of a floating rate note, that indicates the coupon/interest rate that could be limited on the upside.	69	BP7
Leg 1 Customised Coupon	The first leg that indicates when the Coupon/interest rate is calculated and provided by the Issuer.	70	BQ7
Leg 1 Day count convention	The first leg that indicates the day-count convention that 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. Options are: • 30/360 • Actual/360 • Actual/365	71	BR7
Leg 1 Date of Listing Reference rate	The first leg that indicates the specified date to be used for the Reference Rate.	72	BS7
Leg 1 Base CPI	The first leg that indicates the applicable base CPI rate.	73	BT7
Leg 1 Linked\Reference Index	The first leg that indicates if the Bond is linked to an Index which can be one of the following: • CPI • OTHER • PPI • RPI	74	BU7
Leg 2 Type of Interest / Cash Payment	This field will form part of the CFI Code and will be an indication of how the interest will be linked. The selection here would be determined on the selection being made in CFI Group 2 This field will indicate if the interest will be linked to • C – Cash payment • F – Fixed rate	75	BV7

	• K – Payment in kind • V – Variable • Z – Zero rate/discounted OR If one of the below selections were made in CFI Group 2, various options will be available in this field. (Refer detailed sheet) • S - Structured instruments (capital protection) • E - Structured instruments (without capital protection) • G - Mortgage-backed securities • A -Asset-backed securities		
Leg 2 Pricing Method	The pricing method for the second leg – Yield or Price. Yield if it corresponds to the JSE current pricing formula else it will be Price.	76	BW7
Leg 2 Bond Calculator Indicator	The second leg that indicates that if the Debt Security can be priced then this is flagged with "Y".	77	BX7
Leg 2 SA Bond Category	Contains the Bond Classification category for the second leg as defined by Strate as follows: • Category 1 – Zero/discounted instruments • Category 2 – Fixed Coupon Rate with fixed maturity date • Category 3 – Variable rate, fixed maturity date • Category 4 – All others/Flexi	78	BY7
Leg 2 FISN	The Financial Instrument Short Name of the second leg of the Bond. FISN being an ISO (ISO 18774) identification standard that provides a consistent and uniform approach to standardise short names and descriptions for financial instruments. The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use.	80	BZ7
Leg 2 CFI code	The classification of Financial Instrument code for the second leg of the Bond. CFI is 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. This is an alphabetic field with a maximum length of 6 characters.	81	CA7
Leg 2 Pricing Class	This is the Financial Instrument Type that is used by JSE (Valuations) to Price the Instrument • AFRN – AMORTISING FLOATING RATE NOTE	82	CB7

	• AI – AMORTISING INSTRUMENTS • CI – CUSTOMISED INSTRUMENTS • CLN – CREDIT LINKED NOTE • CP – COMMERCIAL PAPER • CPI – CPI ISSUE • ESN – EQUITY STRUCTURED NOTE • ETF – EXCHANGE TRADED FUND • F – FIXED • FC – FIXED COUPON QUARTERLY • FRN – FLOATING RATE NOTE • FRNW – WEIGHTED FLOATING RATE NOTE • NCD – NEGOTIABLE CERTIFICATE OF DEPOSIT • P – PERPETUITY • V – VANILLA FIXED COUPON		
Leg 2 Coupon Rate	The second leg of the coupon/interest rate of the Debt Security.	83	CC7
Leg 2 Business Day Convention	The second leg of how payments / maturity will be treated if it should fall on a non-business day.	84	CD7
Leg 2 Coupon Frequency	The second leg of the number of coupon/interest payments that will be made annually.	85	CE7
Leg 2 Coupon Payment Type	The second leg of the type of Coupon Payment that the Debt Security will pay e.g. • Fixed Coupon: For Fixed Rate Note bonds • Index Linked Coupon: For Index Linked Bonds • Variable Coupon: For Floating Rate Note Bonds Zero coupon: For Bonds that don't pay any coupon	86	CF7
Leg 2 Reference Rate	The second leg that Indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index.	87	CG7
Leg 2 Basis points	The second that indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.	88	CH7
Leg 2 Over/Under	The second leg that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.	89	CI7
Leg 2 Rate of Reference Rate	The second leg that indicates the rate (for the Reference Rate) used for the Coupon calculation.	90	CJ7
Leg 2 Books closed period	The second leg that indicates the number of days that the books are closed between the last date to register and the coupon date.	91	CK7

Leg 2 Coupon Rate Floor	The second leg, In the event of a floating rate note, that indicates the coupon/interest rate that could be limited on the downside.	92	CL7
Leg 2 Coupon Rate Cap	The second leg, In the event of a floating rate note, that indicates the coupon/interest rate that could be limited on the upside.	93	CM7
Leg 2 Customised Coupon	The first leg that indicates when the Coupon/interest rate is calculated and provided by the Issuer.	94	CN7
Leg 2 Day count convention	The second leg that indicates the day-count convention that 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. Options are: 30/360 - Actual/360 - Actual/365	95	CO7
Leg 2 Date of Listing Reference rate	The second leg that indicates the specified date to be used for the Reference Rate.	96	CP7
Leg 2 Base CPI	The second leg that indicates the applicable base CPI rate.	97	CQ7
Leg 2 Linked\Reference Index	The second leg that indicates if the Bond is linked to an Index which can be one of the following: - CPI - OTHER - PPI - RPI	98	CR7

6.3 BONDS CORPORATE ACTIONS REFERENCE DATA UPDATE EVENT

CSV Version		Excel Version	
File Name	Bonds CA Reference Data Update Event_yyymmdd_HHhMM	**Workbook Name**	There is no CSV version
File type	CSV	**File Type**	
		Sheet Name	
Field delimiter	Semi-colon ";"	**Field Delimiter**	
File delimiter	Blank Row	**Sheet Delimiter**	
Total rows	Varies	**Total rows**	
Total columns	Fixed – 13	**Total cells**	

CSV Heading			Excel Heading		
		Row, Column			**Cell**
File Date	**<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020)	1, 1	**Sheet Date**		
File Title	Bonds CA Reference Data Update Event	2, 1	**Sheet Title**		
File Column Headings		4,1-14	**Sheet Column Headings**		

Detail			
Field Name	**Field Description**	**CSV Column**	**Excel Cell**
CA Event ID	The unique identifier for this specific Corporate Event.	1	A7
CA Event Status	The status of the specific Corporate Event.	2	B7
Issuer Name	The name of the entity approved by the Exchange to issue Debt Securities on the Exchange	3	C7
JSE Alpha Code	Primary JSE identifier for the Debt Security as defined by the Issuer. Also referred to as "Bond Code" or "Stock Code". It is an alphanumeric field with a maximum length of 6 characters and always expressed in Capital Letters. • Instruments listed with Issuer Type = "Greenbond" will end with 'G'. • Instruments listed with Issuer Type = "Professional Board" will end with 'F'. • Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'.	4	D7

ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. 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	E7
Universal Instrument Master Id	Unique ID assigned to any Instrument generated at the JSE.	6	F7
Issue Type	Used to classify Debt Security Instruments. Types are as follows: • Fixed • Floating/Variable • Mixed Rate Note • Index-Linked Notes • Credit Linked Notes Structured Note	7	G7
Effective Date	The date that the changes stipulated in the Corporate Action event will become effective.	8	H7
Changed Field Name	Name of the field being changed	9	I7
Qualifier	Amortising Partial Redemption Effective Date	10	J7
Old Value	Value Before Event	11	K7
New Value	Value After Event	12	L7
CA Notes	This free form field represents additional information relevant to the Corporate Action. It contains any pertinent information not already on the Corporate Actions schedule.	13	M7
Approval Date	Indicates the date/time the event has been approved by a second user	14	N7

7 BONDS CORPORATE RATE UPDATE

The Bonds Corporate Rate Update data product provides key upcoming Rate changes that affect *listed* instruments in the Bond Market.

For the benefit of both human and system-based consumption, the data product is available in both CSV and Excel formats.

The daily files are made available two times each business day with the new version completely replacing the old version each time so the new version does not contain delta changes. The SLA time for the different publication time is **10h40**, **14h50** but the JSE will always endeavour to make the files as early as possible after they are produced

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".

7.1 DAILY DATA FILE NAMES AND LOCATION

CSV Format File Names	IDP Folder Location
Bonds Coupon Rate Update_ YYYYMMDD_HHhMM.csv	Distribution\Bonds Market Prod\Market Data\Bonds Coupon Rate Update\

Excel Format File Names	IDP Folder Location
Bonds Coupon Rate Update_ YYYYMMDD_HHhMM.xlsx	Distribution\Bonds Market Prod\Market Data\Bonds Coupon Rate Update\

7.2 BONDS COUPON RATE UPDATE

CSV Version		Excel Version		
File Name	Bonds Coupon Rate Update_yyymmdd_HHhMM	**Workbook Name**	Bonds Coupon Rate Update_yyymmdd_HHhMM	
File type	CSV	**File Type**	XLS	
		Sheet Name	Bonds CA Coupon Rate Update_YYYYMMDD	
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 Heading			Excel Heading		
		Row, Column			**Cell**
File Date	<Pattern>/(Example) Date : <dd mmm yyyy>/(10 Mar 2021)	1, 1	**Sheet Date**	<Pattern>/(Example) Date: <dd mmm yyyy>/(10 Mar 2021)	A1
File Title	Bonds Coupon Rate Update	2, 1	**Sheet Title**	Bonds Coupon Rate Update	A2
File Column Headings		6,1-20	**Sheet Column Headings**		A6-T7

Detail			
Field Name	**Field Description**	**CSV Column**	**Excel Cell**
CA Event ID	The unique identifier for this specific Corporate Event.	1	A7
CA Event Status	The status of the specific Corporate Event.	3	B7
Issuer Name	The name of the entity approved by the Exchange to issue Debt Securities on the Exchange	4	C7
JSE Alpha Code	Primary JSE identifier for the Debt Security as defined by the Issuer. Also referred to as "Bond Code" or "Stock Code". It is an alphanumeric field with a maximum length of 6 characters and always expressed in Capital Letters. • Instruments listed with Issuer Type = "Greenbond" will end with 'G'. • Instruments listed with Issuer Type = "Professional Board" will end with 'F'. Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'.	5	D7

ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.	6	E7
	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.		
Universal Instrument Master Id	Unique ID assigned to any Instrument generated at the JSE.	7	F7
Coupon Payment Type		8	G7
Coupon Frequency	The number of coupon/interest payments made annually.	9	H7
Customised Coupon	This is when the Coupon/interest rate is calculated and provided by the Issuer.	10	I7
Business Day Convention	Indicates how payments / maturity will be treated if it should fall on a non-business day.	11	J7
Old Coupon Rate	The old coupon/interest rate of the Debt Security.	12	K7
New Coupon Rate	The new coupon/interest rate of the Debt Security.	13	L7
New Basis Points	Indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.	14	M7
New Over/Under Indicator	Indicates the old indicator that dictates whether the Basis Point value that should be added or subtracted from the Reference Rate.	15	N7
New Reference Rate	Indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index.	16	O7
Next Rate of Reference Rate	The next rate (for the Reference Rate) that will be used for the Coupon calculation.	17	P7
Next Coupon Date	The next date when a Debt Security will pay a coupon but depending on the business day convention.	18	Q7
Next Reset Date	The next date when a Debt Security will pay a coupon but depending on the business day convention.	19	R7
Next payment Date	Next coupon payment date.	20	S7
Approval Date	Indicates the date/time the event has been approved by a second user	21	T7