Bonds Reference Data Product Specifications

Version: 1.0

Date: November 2020

TABLE OF CONTENTS

JSE Contact Details

One Exchange Square
Gwen Lane
Sandown, 2196

Market Data Department: 27 11 520 7157 or email MDClients@jse.co.za

Website: www.jse.co.za

1 VERSION CONTROL

Version	Author	Date	Reason for Change
1.0	Market Data Team	November 2020	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.

3 INTRODUCTION

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

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

3.1 FTP SITE AND FOLDERS

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

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

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

3.2 USER ID AND PASSWORD

1. If you are a new IDP user, a representative from the JSE Market Data Support team will provide you with your User ID and password.
2. On request, and if reasonable, more than one User ID will be provided to address primary and backup needs.
3. Depending on the nature of the use, we will provide a User ID suitable for manual human based access and/or a User ID suitable for automated system based access. A human based User ID caters for manual access, and is used as a backup to a system-based access. The password for human based User IDs expire once a month and system based User IDs expire once a year.
4. An Account Manager from the Market Data Sales team will contact you to confirm receipt of the data file(s), User ID and Password.
5. The onus is on you to test as soon as you have received the above-mentioned information to ensure that you can successfully access the IDP server.

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

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

4 BONDS INSTRUMENT REFERENCE

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

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

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

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

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

Primary General Data set

1. Bonds Instrument General

Secondary data sets

2. Bonds Instrument Redemption Schedule
3. Bonds Instrument Coupon General
4. Bonds Instrument Coupon Schedule
5. Bonds Instrument Callable Step Up
6. Bonds Instrument Market Listing
7. Bonds Instrument Split Maturity Schedule
8. Bonds Instrument Reference Index
9. Bonds Instrument Reference Instrument
10. Bonds Instrument Reference Entities
11. Bonds Instrument Guarantor
12. Bonds Instrument Mixed Rate

4.1 DAILY DATA FILE NAMES AND LOCATION

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

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

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

4.2 MONTHLY DATA FILE NAMES AND LOCATION

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

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

4.3 BONDS INSTRUMENT GENERAL

CSV Version		Excel Version	
File Name	Bonds Instrument General_YYYYMMDD	**Workbook Name**	Bond Instrument Reference_YYYYMMDD
File type	CSV	**File Type**	XLS
		Sheet Name	General
Field delimiter	Semi-colon ";"	**Field Delimiter**	n/a
File delimiter	Blank Row	**Sheet Delimiter**	Blank Row
Total rows	Varies	**Total rows**	Varies
Total columns	Fixed – 36	**Total cells**	Fixed - 36

CSV Heading			Excel Heading		
		Row, Column			**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		4,1-37	**Sheet Column Headings**		A6-AJ6

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’.	2	B7

	• Instruments listed with Issuer Type = “Project Bonds” will end with a ‘R’.		
ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character.	3	C7
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	4	D7
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.	5	E7
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.	6	F7
Issue Date	The date upon which a Debt Security is listed on the exchange.	7	G7
Listed/Unlisted Flag	Flag that denotes whether the Debt Security is listed on the exchange or not.	8	H7
Status	Indicates the status of the Listed Debt Security. The status are as follows: • Listed but pending coupon	9	I7

	• Listed • Delisted • Matured • Called • Redeemed • Repurchased • Suspended		
Status Reason	Additional optional status information relevant for Suspension status.	10	J7
Nominal Amount	The nominal amount of Debt Security issued by the Issuer and placed in the market.	11	K7
Amount Authorised	The amount which the Board of Directors/ Company has approved for issue in respect of the Programme.	12	L7
Issue Price Format	Format of the Issue Price i.e. Rand or Percent.	13	M7
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.	14	N7
Maturity Date	The date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.	15	O7
Legal Final Maturity Date	The legal final maturity date of the Debt Security as stated in the official documentation.	16	P7
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	17	Q7
Most recent Redemption date	The most recent date that the bond matured.	18	R7
Pricing Method	Indicates the pricing method – Yield or Price. Yield if it corresponds to the JSE current pricing formula else it will be Price.	19	S7
Bond Calculator Indicator	If the Debt Security can be priced then this is flagged with “Y”.	20	T7
Settlement Method	Specifies the settlement method of the underlying Debt Security. Sample values include “electronic” or “physical”.	21	U7

Settlement Provider	Central Security Depository (CSD) that provides/facilitates settlement. Two possible values are “Strate” and “Granite”.	22	V7
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	23	W7
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.	24	X7
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.	25	Y7
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.	26	Z7
Guarantee or Ranking	This field actually dictates the pay-out order in the event that the issuer cannot meet its financial obligations. This is a *ranking structure* that is used by issuers to prioritize debt pay-out. • T= Government guarantee - select which government RSA/NAM • G = Joint guarantee	27	AA7

	• S = Secured • S = Senior Secured • S = Junior Secured • S = Secured Class A • S = Secured Class B • S = Secured Class C • S = Secured Class D • S = Secured Class E • S = Secured Class F • P = Negative pledge • N = Senior Unsecured • N = Unsubordinated Unsecured • N = Senior Unsecured Unsubordinated • N = Unsubordinated, Unconditional, Unsecured • O = Senior Unsecured Subordinated • Q = Junior Unsecured • J = Junior Unsecured Subordinated • C = Supranational • U = Unsecured/Unguaranteed • U = Subordinated Unsecured Tier 1 • U = Subordinated Unsecured Tier 2 • U = Subordinated Unsecured		
Redemption/Reimbursement	This field indicates the retirement provisions made for the debt issue.	28	AB7
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)	29	AC7

	The Rand value denomination of the debt security as specified in the pricing supplement		
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'.)	30	AD7
Inward Listed (SAReserveBankApproved)	Flag that denotes that it is an inward listed Debt Security approved by the SA Reserve Bank.	31	AE7
Country of Issuance	Country of residence of the Issuer.	32	AF7
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).	33	AG7
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.	34	AH7
Notes	Optional freeform text field for additional context	35	AI7
APS URL Link	Link to the legal document for the Debt Security	36	AJ7

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			Excel Version Heading		
		Row, Column			**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			**Excel Version Heading**		
		Row, Column			**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 BOND INSTRUMENT COUPON SCHEDULE

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

CSV Version Heading			**Excel Version Heading**		
		Row, Column			**Cell**
File Title	Bonds Instrument Coupon Schedule	2, 1	**Sheet Title**	Bonds Instrument Coupon Schedule	A1

File Date	<Pattern>/(Example) 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 BOND INSTRUMENT CALLABLE AND STEP UP

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

CSV Version Heading	Excel Version Heading

		Row, Column			Cell
File Title	Bonds Instrument Callable Step Up	2, 1	**Sheet Title**	Bonds Instrument Callable Step Up	A1
File Date	**<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020)	1, 1	**Sheet Date**	**<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020)	A2
File Column Headings		4,1-7	**Sheet Column Headings**		A6-G6

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

4.8 BOND INSTRUMENT MARKET LISTINGS

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

CSV Version Heading			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 BOND INSTRUMENT SPLIT MATURITY

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

CSV Version Heading			**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 BOND INSTRUMENT REFERENCE INDEX

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

CSV Version Heading			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 BOND REFERENCE INSTRUMENT

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

CSV Version Heading		Excel Version Heading	
	Row, Column		**Cell**

File Title	Bonds Instrument Reference Instrument	2, 1	Sheet Title	Bonds Instrument Reference Instrument	A1
File Date	**<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020)	1, 1	**Sheet Date**	**<Pattern>/(Example)** Date : <dd mmm yyyy>/(10 Mar 2020)	A2
File Column Headings		4,1-6	**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
Reference Instrument JSE Alpha Code	Alpha code identifier of the linked reference instrument.	2	B7
Instrument Name	Name of the linked reference instrument.	3	C7
Instrument Type	Instrument type of the reference instrument.	4	D7
FYE Month	Financial yearend month of the linked reference instrument.	5	E7
ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. 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.	6	F7

4.12 BOND INSTRUMENT REFERENCE ENTITIES

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

CSV Version Heading			Excel Version Heading		
		Row, Column			**Cell**
File Title	Bonds Instrument Reference Entities	2, 1	**Sheet Title**	Bonds Instrument Reference Entities	A1
File Date	**<Pattern>/(Example)** 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
Institution Name	Name of the linked reference entity.	2	B7
Reference Entity JSE Alpha Code	Alpha code identifier of the linked reference entity.	3	C7
Entity / Role Type	Type of the linked reference entity.	4	D7

Role Sub Type	Sub-type of the linked reference entity.	5	E7
FYE Month	Financial yearend month of the linked reference entity.	6	F7

4.13 BOND INSTRUMENT REFERENCE GUARANTOR

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

CSV Version Heading			Excel Version Heading		
		Row, Column			**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		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

Guarantor Name	Name of the linked Guarantor.	2	B7
Guarantor JSE Alpha Code	Alpha code identifier of the linked Guarantor.	3	C7
Entity / Role Type	Type of the linked Guarantor.	4	D7
FYE Month	Financial yearend month of the linked Guarantor.	5	E7

4.14 BOND INSTRUMENT REFERENCE MIXED RATE

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

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

CSV Version		**Excel Version**	
File Name	Bonds Instrument Mixed Rate_YYYYMMDD	**Sheet name**	Bond Instrument Reference_YYYYMMDD
File type	CSV	**File type**	XLS
		Sheet Name	Bonds Instrument Guarantor
Field delimiter	Semi-Colon ";"	**Field delimiter**	n/a
File delimiter	Blank Row	**Sheet delimiter**	Blank Row
Total rows	Varies	**Total rows**	Varies
Total columns	Fixed - 21	**Total cells**	Fixed - 21

CSV Version Heading		**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