

Date: 24 February 2014

Ref No: 29/2014

Service Hotline

Interest Rate Bond Data Base Report Changes - Effective, 31 March 2014

The JSE would like to notify of changes to Bond Data base report.

The following fields will be made blank:

1. Total Spot Nominal Traded Excluding Repos (column N)
2. Total Spot Clean Consideration Excluding Repos (column O)
3. Rating Fitch (Column BI)
4. Rating SP (Column BJ)
5. Rating Moody (Column BK)
6. CA Ratings (Column BL)

Due to the old Bond Turnover reports being discontinued at the end of January 2014, certain statistics are not being populated on the listings database and this therefore has a knock-on effect on the Bond Database report. Fields 1 and 2 are no longer populated. Clients would have to access the data using the turnover reports as we would like to avoid duplicating statistics in the reference data reports. The turnover statistics are available via subscription.

Fields 3 to 6 are no longer maintained by JSE systems and therefore are not up to date or verifiable. Ratings information can be obtained from a number of ratings agencies.

Please note that the bond database changes will be effective on the 31st March 2014.

If you have any queries please contact Customersupport@jse.co.za

Markets / Service (s):

- End of Day data files for Interest Rate Market

Environment(s):

- Production

Additional Information:

Contact:

For further information please contact Customer Support:

011 520 7777 or email
Customersupport@jse.co.za