

# Bonds Reference and Corporate Actions Data Products Specifications

**Version:** 6.0

**Date:** May 2023

## TABLE OF CONTENTS

|          |   |                               |
|----------|---|-------------------------------|
| <b>1</b> | <b>VERSION CONTROL .....</b>                              | <b>4</b>                      |
| <b>2</b> | <b>DISCLAIMER.....</b>                                    | <b>5</b>                      |
| 2.1      | FTP SITE AND FOLDERS.....                                 | 6                             |
| 2.2      | USER ID AND PASSWORD .....                                | 6                             |
| <b>3</b> | <b>PRODUCT FAMILY .....</b>                               | <b>7</b>                      |
| <b>4</b> | <b>BONDS INSTRUMENT REFERENCE.....</b>                    | <b>8</b>                      |
| 4.1      | DAILY DATA FILE NAMES AND LOCATION .....                  | 9                             |
| 4.2      | MONTHLY DATA FILE NAMES AND LOCATION .....                | 9                             |
| 4.3      | BONDS INSTRUMENT GENERAL.....                             | 10                            |
| 4.4      | BONDS INSTRUMENT REDEMPTION SCHEDULE .....                | 16                            |
| 4.5      | BONDS INSTRUMENT COUPON GENERAL.....                      | 18                            |
| 4.6      | BONDS INSTRUMENT COUPON SCHEDULE.....                     | 23                            |
| 4.7      | BONDS INSTRUMENT CALLABLE AND STEP UP .....               | 25                            |
| 4.8      | BONDS INSTRUMENT MARKET LISTINGS .....                    | 26                            |
| 4.9      | BONDS INSTRUMENT SPLIT MATURITY .....                     | 29                            |
| 4.10     | BONDS INSTRUMENT REFERENCE INDEX.....                     | 31                            |
| 4.11     | BONDS REFERENCE INSTRUMENT .....                          | 32                            |
| 4.12     | BONDS INSTRUMENT REFERENCE ENTITIES .....                 | 34                            |
| 4.13     | BONDS INSTRUMENT REFERENCE GUARANTOR .....                | 35                            |
| 4.14     | BONDS INSTRUMENT REFERENCE MIXED RATE.....                | 36                            |
| <b>5</b> | <b>NEW BONDS LISTING .....</b>                            | <b>41</b>                     |
| 5.1      | DAILY DATA FILE NAMES AND LOCATION .....                  | 41                            |
| 5.2      | NEW BONDS LISTING GENERAL.....                            | 43                            |
| 5.3      | NEW BONDS LISTING REDEMPTION SCHEDULE.....                | <del>50</del> <u>49</u>       |
| 5.4      | NEW BONDS LISTING COUPON GENERAL .....                    | <del>51</del> <u>50</u>       |
| 5.5      | NEW BONDS LISTING COUPON SCHEDULE .....                   | 55                            |
| 5.6      | NEW BONDS LISTING CALLABLE AND STEP UP .....              | <del>57</del> <u>56</u>       |
| 5.7      | NEW BONDS LISTING MARKET LISTINGS.....                    | <del>58</del> <u>57</u>       |
| 5.8      | NEW BONDS LISTING SPLIT MATURITY SCHEDULE .....           | <del>61</del> <u>60</u>       |
| 5.9      | NEW BONDS LISTING REFERENCE INDEX .....                   | <del>62</del> <u>61</u>       |
| 5.10     | NEW BONDS LISTING REFERENCE INSTRUMENT .....              | <del>63</del> <u>62</u>       |
| 5.11     | NEW BONDS LISTING REFERENCE ENTITIES .....                | <del>66</del> <u>65</u>       |
| 5.12     | NEW BONDS LISTING GUARANTOR .....                         | <del>67</del> <u>66</u>       |
| 5.13     | NEW BONDS LISTING MIXED RATE.....                         | <del>68</del> <u>67</u>       |
| <b>6</b> | <b>BONDS CORPORATE ACTIONS EVENTS SCHEDULE.....</b>       | <b><del>73</del><u>72</u></b> |
| 6.1      | DAILY DATA FILE NAMES AND LOCATION .....                  | <del>73</del> <u>72</u>       |
| 6.2      | BONDS CORPORATE ACTIONS EVENTS SCHEDULE.....              | <del>74</del> <u>73</u>       |
| 6.3      | BONDS CORPORATE ACTIONS REFERENCE DATA UPDATE EVENT ..... | <del>89</del> <u>87</u>       |
| <b>7</b> | <b>BONDS CORPORATE RATE UPDATE.....</b>                   | <b><del>91</del><u>89</u></b> |

---

|     |  |             |
|-----|--|-------------|
| 7.1 | DAILY DATA FILE NAMES AND LOCATION ..... | <u>9189</u> |
| 7.2 | BONDS COUPON RATE UPDATE .....           | <u>9290</u> |

## JSE Contact Details

One Exchange Square  
Gwen Lane  
Sandown, 2196

Market Data Department: 27 11 520 7157 or email [MDClients@jse.co.za](mailto:MDClients@jse.co.za)

Website: [www.jse.co.za](http://www.jse.co.za)

### 1 VERSION CONTROL

| Version    | Author               | Date            | Reason for Change  |
|------------|----------------------|-----------------|--|
| 1.0        | Market Data Team     | May 2021        | Initial Document Creation  |
| 2.0        | Tshepo Modise        | April 2022      | Addition of the Base CPI and Link\Reference Index Fields in the Mixed Rate tabs of the Bonds Instrument Reference as well as New Bonds Listing data product.   |
| 3.0        | Tshepo Modise        | June 2022       | Addition for Foreign Issuer Field in the Bonds Instrument Reference and New Bonds Listing Data products  |
| 4.0        | Tshepo Modise        | October 2022    | Updated SLA time for Bonds Coupon Rate from 14:50 to 13:30   |
| 5.0        | Tshepo Modise        | November 2022   | Add below changes <ul style="list-style-type: none"> <li>• Add "LEI Code" Field on the Bonds Instrument General data product file (Daily &amp; Monthly).</li> <li>• Add "LEI Code" Field on the New Bonds Listing General data product file.</li> <li>• Add "Pricing redemption date" field on the Bonds CA Event Schedule.</li> <li>• Update Coupon Rate Update files name by removing time suffix and replace it with Early &amp; Late.</li> <li>• Add "ISIN" field on all Bonds Instrument Reference data product files.</li> <li>• Rename the field titled "ISIN" on the Bonds Reference Instrument data file to "Reference Instrument ISIN".</li> <li>• Rename the field titled "ISIN" on the New Bonds Listing Reference Instrument data file to "Reference Instrument ISIN".</li> </ul> |
| <u>6.0</u> | <u>Tshepo Modise</u> | <u>May 2023</u> | <u>Updated business descriptions of various fields</u>   |

## 2 DISCLAIMER

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

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

## 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 suffixed with “\_yyymmdd”.

### **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<br>Prod\Market Data\Daily Bonds<br>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          |  |
| 7  | Bonds Instrument Split Maturity Schedule_YYYYMMDD.csv |  |
| 8  | Bonds Instrument Reference Index_YYYYMMDD.csv         |  |
| 9  | Bonds 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_YYYYMMDD.xls | DISTRIBUTION\Bonds Market<br>Prod\Market Data\Daily Bonds Instrument<br>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<br>Prod\Market Data\Monthly Bonds<br>Instrument Reference\ |
| 2  | Monthly Bonds Instrument Redemption<br>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<br>Schedule_YYYYMMDD.csv |  |
| 8  | Monthly Bonds Instrument Reference Index_YYYYMMDD.csv            |  |
| 9  | Monthly Bonds 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_YYYYMMDD.xls | DISTRIBUTION\Bonds Market<br>Prod\Market Data\Monthly Bonds<br>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 – 39                        | 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><br>Date : <dd mmm yyyy>/<10 Mar 2020> | 1, 1        | Sheet Date                 | <Pattern>/<Example><br>Date : <dd mmm yyyy>/<10 Mar 2020> | A2        |
| File Row, Column Headings |   | 4,1-39      | Sheet Row, Column Headings |   | 6, A6-AM6 |
| Data - Start Row          |   | 5           | Data - Start Row           |   | 7         |

| Detail                         |   |            |            |
|--------------------------------|---|------------|------------|
| Field Name                     | Field Description   | CSV Column | Excel Cell |
| Universal Instrument Master Id | Unique ID assigned to any Instrument generated at the JSE.  | 1          | A6         |
| JSE Alpha Code                 | <p>Primary JSE identifier for the Debt Security as defined by the Issuer. Also referred to as “Bond Code” or “Stock Code”.</p> <p>Is an alphanumeric field with a maximum length of 6 characters and always expressed in Capital Letters.</p> <ul style="list-style-type: none"> <li>• Instruments listed with Issuer Type = “Greenbond” will end with ‘G’.</li> <li>• Instruments listed with Issuer Type = “Professional Board” will end with ‘F’.</li> </ul> | 2          | B6         |

|                      |  |    |    |
|----------------------|--|----|----|
|                      | <ul style="list-style-type: none"> <li>Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'.</li> </ul>   |    |    |
| ISIN                 | <p>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</p> <p>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.</p>                     | 3  | C6 |
| Issuer Name          | <p>An entity, approved by the Exchange, that has issued Debt Securities on the Exchange <a href="#">under the Interest Rate Market</a></p>   | 4  | D6 |
| LEI Code             | <p>Identify the Legal Entity. Legal Entity Identifier (LEI) is a 20-digit reference code used to uniquely identify legally distinct entities that engage in financial transactions as well as associated reference data</p>  | 5  | E6 |
| Issue Type           | <p><a href="#">Instrument type</a> used to classify Debt Security Instruments. Types are as follows:</p> <ul style="list-style-type: none"> <li><a href="#">FXRN-Fixed Rate Note</a></li> <li><a href="#">FLRN-Floating Variable Rate Note</a></li> <li><a href="#">MXRN-Mixed Rate Note</a></li> <li><a href="#">IDXLN-Index-Linked Notes</a></li> <li><a href="#">CRLN-Credit Linked Notes</a></li> <li><a href="#">STNT-Structured Note</a></li> <li><a href="#">ZCNT-Zero Coupon Note</a></li> </ul> | 6  | F6 |
| CFI code             | <p>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.</p> <p>This is an alphabetic field with a maximum length of 6 characters.</p>  | 7  | G6 |
| FISN code            | <p>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.</p> <p>The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use.</p>   | 8  | H6 |
| Issue Date           | <p>The date upon which a Debt Security is listed on the exchange.</p>  | 9  | I6 |
| Listed/Unlisted Flag | <p>Flag that denotes whether the Debt Security is listed on the exchange or not.</p>   | 10 | J6 |

|                           |   |    |    |
|---------------------------|---|----|----|
| Status                    | <p>Indicates the status of the Listed Debt Security. The status are as follows:</p> <ul style="list-style-type: none"> <li>• Listed but pending coupon</li> <li>• Listed</li> <li>• Delisted</li> <li>• Matured</li> <li>• Called</li> <li>• Redeemed</li> <li>• Repurchased</li> <li>• <u>Suspended</u></li> </ul> <p><a href="#">Note: A new instrument will be included in the file for the first time on the Issue date of the instrument with its status being 'Listed'. If the instrument status is updated to either Delisted, Matured, Called, Redeemed or Repurchased, the instrument will remain in the file up until the month-end date of that month that the instrument status was updated in.</a></p> | 11 | K6 |
| Status Reason             | Additional optional status information relevant for Suspension status.  | 12 | L6 |
| Nominal Amount            | The nominal amount of Debt Security issued by the Issuer and placed in the market.  | 13 | M6 |
| Amount Authorised         | The amount which the Board of Directors/ Company <a href="#">and JSE</a> has approved for issue in respect of the Programme.  | 14 | N6 |
| Issue Price Format        | Format of the Issue Price i.e. Rand or Percent.   | 15 | O6 |
| 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.  | 16 | P6 |
| Maturity Date             | <p>The date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.</p> <p><a href="#">Note that if an instrument is delisted, called, redeemed or repurchased before the set Maturity date, the Maturity date will be updated with the effective date of the delisting, called, redemption or repurchased date as specified in the related Corporate Action</a></p>  | 17 | Q6 |
| Legal Final Maturity Date | The legal final maturity date of the Debt Security as stated in the official documentation.   | 18 | R6 |
| Pricing Redemption date   | The date <a href="#">field -is used for valuation purposes to calculate the price for the instrument up until the date specified. This date will be equal to the Legal Final Maturity Date of the instrument</a>  | 19 | S6 |

|                             |   |    |    |
|-----------------------------|---|----|----|
|                             | <p><a href="#">unless the Bond has a call option where specific early redemption (call) dates have been specified, on which the bond matures.</a> For callable bonds the earlier redemption (call) date will be shown in this field and the final redemption date in the Maturity Date field. <a href="#">If more than one call date has been specified, then this the Pricing redemption date is set as the first early redemption (call) date. Four days before this call date is reached and if no instruction has been received from the Issuer to ‘call’ the instrument, the pricing redemption date will be updated to either the next early redemption (call) date or the final legal maturity date, if no further call dates were specified.</a></p> <p><a href="#">If the instrument does Call, the Maturity date will be updated to align with the Call date and Pricing redemption date.</a></p> |    |    |
| Most recent Redemption date | The most recent date that the bond <del>matured</del> <a href="#">had a partial redemption event processed</a>  | 20 | T6 |
| Pricing Method              | Indicates the pricing method – <a href="#">Inflation</a> , Yield or Price. Yield if it corresponds to the JSE current pricing formula, <a href="#">Yield if it is a CPI linked bond</a> -else it will be Price.   | 21 | U6 |
| Bond Calculator Indicator   | If the Debt Security can be priced <a href="#">and corresponds to the JSE current pricing formula</a> , then this is flagged with “Y”.  | 22 | V6 |
| Settlement Method           | Specifies the settlement method of the underlying Debt Security. Sample values include “electronic” or “physical”.  | 23 | W6 |
| Settlement Provider         | Central Security Depository (CSD) that provides/facilitates settlement. Two possible values are “Strate” and “Granite”.   | 24 | X6 |
| SA Bond Category            | <p>The Strate Bond Classification categories are as follows</p> <ul style="list-style-type: none"> <li>• Category 1 – Zero/discounted instruments</li> <li>• Category 2 – Fixed Coupon Rate with fixed maturity date</li> <li>• Category 3 – Variable rate, fixed maturity date</li> <li>• Category 4 – All others/Flexi</li> </ul>   | 25 | Y6 |
| Sub-Sector                  | <p>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.</p> <p>Follow this <a href="#">JSE website link</a> to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.</p>   | 26 | Z6 |

|                      |   |    |     |
|----------------------|---|----|-----|
| Sector               | <p>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.</p> <p>Follow this <a href="#">JSE website link</a> to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.</p>   | 27 | AA6 |
| Major Division       | <p>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.</p> <p>Follow this <a href="#">JSE website link</a> to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.</p>  | 28 | AB6 |
| Guarantee or Ranking | <p>This field dictates the pay-out order in the event that the issuer cannot meet its financial obligations. This is a <a href="#">ranking structure</a> that is used by issuers to prioritize debt pay-out.</p> <ul style="list-style-type: none"> <li>• T= Government guarantee - select which government RSA/NAM</li> <li>• G = Joint guarantee</li> <li>• S = Secured</li> <li>• S = Senior Secured</li> <li>• S = Junior Secured</li> <li>• S = Secured Class A</li> <li>• S = Secured Class B</li> <li>• S = Secured Class C</li> <li>• S = Secured Class D</li> <li>• S = Secured Class E</li> <li>• S = Secured Class F</li> <li>• P = Negative pledge</li> <li>• N = Senior Unsecured</li> <li>• N = Unsubordinated Unsecured</li> <li>• N = Senior Unsecured Unsubordinated</li> <li>• N = Unsubordinated, Unconditional, Unsecured</li> <li>• O = Senior Unsecured Subordinated</li> <li>• Q = Junior Unsecured</li> <li>• J = Junior Unsecured Subordinated</li> <li>• C = Supranational</li> </ul> | 29 | AC6 |

|  |  |    |     |
|--|--|----|-----|
|  | <ul style="list-style-type: none"> <li>• U = Unsecured/Unguaranteed</li> <li>• U = Subordinated Unsecured Tier 1</li> <li>• U = Subordinated Unsecured Tier 2</li> <li>• U = Subordinated Unsecured</li> </ul>   |    |     |
| Redemption/Reimbursement                   | <p>This field indicates the retirement provisions made for the debt issue.</p> <ul style="list-style-type: none"> <li>○ <a href="#">Redemption/Reimbursement type:</a> <ul style="list-style-type: none"> <li>• <a href="#">Fixed Maturity</a></li> <li>• <a href="#">Fixed Maturity with Call Feature</a></li> <li>• <a href="#">Fixed Maturity with Put Feature</a></li> <li>• <a href="#">Fixed Maturity with Put and Call</a></li> <li>• <a href="#">Amortization Plan</a></li> <li>• <a href="#">Amortization Plan with Call Feature</a></li> <li>• <a href="#">Amortization Plan with Put Feature</a></li> <li>• <a href="#">Amortization Plan with Put and Call</a></li> <li>• <a href="#">Perpetual Bond</a></li> <li>• <a href="#">Perpetual with Call Feature</a></li> <li>• <a href="#">Perpetual with Put Feature</a></li> <li>• <a href="#">Extendible</a></li> </ul> </li> </ul> | 30 | AD6 |
| Specified Denomination                     | <p>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</p>   | 31 | AE6 |
| Underlying Issuer Foreign Issuer Indicator | <p>Indicator of either Yes or No. 'Yes' indicating that the Issuer's residential status of the underlying reference instrument is 'foreign'.</p> <p>(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'.)</p>  | 32 | AF6 |
| Inward Listed (SAReserveBankApproved)      | <p>Flag that denotes that it is an inward listed Debt Security approved by the SA Reserve Bank.</p>  | 33 | AG6 |
| Country of Issuance                        | <p>Country of residence of the Issuer.</p>   | 34 | AH6 |
| Companion Bond - JSE Alpha Code            | <p>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).</p>   | 35 | AI6 |

|                                  |   |    |     |
|----------------------------------|---|----|-----|
| 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.   | 36 | AJ6 |
| Notes                            | Optional freeform text field for additional context   | 37 | AK6 |
| APS URL Link                     | Link to the legal document for the Debt Security  | 38 | AL6 |
| Pricing Class Code               | <a href="#">Financial Instrument type</a> An internal code used as an indication of the pricing methodology used. Values include:<br><a href="#">AFRN - Amortising Floating Rate Note</a><br><a href="#">AI - Amortising Instruments</a><br><a href="#">CI - Customised Instruments</a><br><a href="#">CP - Commercial Paper</a><br><a href="#">CPI – Inflation linked</a><br><a href="#">ESN - Equity Structured Note</a><br><a href="#">F - Fixed</a><br><a href="#">FC - Fixed Coupon Quarterly</a><br><a href="#">FRN - Floating Rate Note</a><br><a href="#">P - Perpetuity</a><br><a href="#">V - Vanilla Fixed</a> | 39 | AM6 |
| Foreign Issuer                   | Indicates the residential status of the bond issuer (Foreign or Local)  | 40 | AN6 |

#### 4.4 BONDS INSTRUMENT REDEMPTION SCHEDULE

| CSV Version            |   | Excel Version          |                                    |
|------------------------|---|------------------------|------------------------------------|
| <b>File Name</b>       | Bonds Instrument Redemption Schedule_YYYYMMDD | <b>Workbook Name</b>   | Bond Instrument Reference_YYYYMMDD |
| <b>File type</b>       | CSV   | <b>File Type</b>       | XLS                                |
|                        |   | <b>Sheet Name</b>      | Redemption Schedule                |
| <b>Field delimiter</b> | Semi-colon ";,"                               | <b>Field Delimiter</b> | n/a                                |
| <b>File delimiter</b>  | Blank Row                                     | <b>Sheet Delimiter</b> | Blank Row                          |
| <b>Total rows</b>      | Varies  | <b>Total rows</b>      | Varies                             |



|               |           |             |           |
|---------------|-----------|-------------|-----------|
| Total columns | Fixed - 3 | Total cells | Fixed – 3 |
|---------------|-----------|-------------|-----------|

| CSV Version Heading       |   | Row, Column | Excel Version Heading      |   | Cell     |
|---------------------------|---|-------------|----------------------------|---|----------|
| File Title                | Bonds Instrument Redemption Schedule                      | 2, 1        | Sheet Title                | Bonds Instrument Redemption Schedule                      | A1       |
| File Date                 | <Pattern>/<Example><br>Date : <dd mmm yyyy>/<10 Mar 2020> | 1, 1        | Sheet Date                 | <Pattern>/<Example><br>Date : <dd mmm yyyy>/<10 Mar 2020> | A2       |
| File Row, Column Headings |   | 4,1-3       | Sheet Row, Column Headings |   | 6, A6-C6 |
| Data - Start Row          |   | 5           | Data - Start Row           |   | 7        |

| 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          | A6         |
| ISIN              | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br><br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character. | 2          | B6         |
| Redemption Date   | Certain <a href="#">amortising</a> 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 <a href="#">of the partial redemption</a> .   | 3          | C6         |
| Redemption Amount | Certain <a href="#">amortising</a> 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 <a href="#">partial redemption</a> amount.   | 4          | D6         |

#### 4.5 BONDS INSTRUMENT COUPON GENERAL

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

| CSV Version Heading              |   |             | Excel Version Heading             |   |          |
|----------------------------------|---|-------------|-----------------------------------|---|----------|
|                                  |   | Row, Column |                                   |   | Cell     |
| <b>File Title</b>                | Bonds Instrument Coupon General                           | 2, 1        | <b>Sheet Date</b>                 | Bonds Instrument Coupon General                           | A1       |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date : <dd mmm yyyy>/<10 Mar 2020> | 1, 1        | <b>Sheet Title</b>                | <Pattern>/<Example><br>Date : <dd mmm yyyy>/<10 Mar 2020> | A2       |
| <b>File Row, Column Headings</b> |   | 4,1-24      | <b>Sheet Row, Column Headings</b> |   | 6, A6-X6 |
| <b>Data - Start Row</b>          |   | 5           | <b>Data - Start Row</b>           |   | 7        |

| 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          | A6         |
| ISIN           | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br><br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2          | B6         |
| Coupon Rate    | The coupon/interest rate of the Debt Security.<br><br><a href="#">Coupon Rate is displayed as a percentage limited to 3 decimals</a>  | 3          | C6         |

|  |   |   |    |
|--|---|---|----|
| Coupon Currency                        | The currency of the coupon for the Debt Security.<br><a href="#">(only ZAR – Rand is currently permitted)</a>   | 4 | D6 |
| 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”.<br><br><a href="#">Indicator Yes / No</a>  | 5 | E6 |
| Business Day Convention                | Indicate how payments / maturity will be treated if it should fall on a non-business day.<br><br><a href="#">Available values include:</a> <ul style="list-style-type: none"> <li>• <a href="#">Following</a>(This means that the interest will be paid on the first business day after the weekend or public holiday.)</li> <li>• <a href="#">Modified Following</a>(The same rule as above applies. However, if the first business day after the weekend or public holiday falls in a new calendar month the last business day before the weekend / public holiday will be used instead.)</li> <li>• <a href="#">Preceding</a>(This means that the interest will be paid on the last business day before the weekend or public holiday.)</li> </ul> | 6 | F6 |
| Coupon Frequency                       | The number of coupon/interest payments made annually.<br><br><a href="#">Available values include:</a> <ul style="list-style-type: none"> <li>• <a href="#">Annually</a></li> <li>• <a href="#">At Maturity*</a></li> <li>• <a href="#">Monthly</a></li> <li>• <a href="#">No Coupon*</a></li> <li>• <a href="#">Onetime</a></li> <li>• <a href="#">Quarterly</a></li> <li>• <a href="#">Semi Annually</a></li> <li>• <a href="#">Tri-Annually</a></li> </ul><br><a href="#">*‘At Maturity’ and ‘No coupon’ frequency is used to indicate the business truth that this bond will repay capital only (no coupon) or the capital and interest at the maturity date (at maturity)</a>  | 7 | G6 |

|                        |   |    |    |
|------------------------|---|----|----|
|                        | <a href="#">No coupon schedule is generated for these types of coupon frequencies and will not be included in the 'coupon schedule' file. The 'First Interest / Coupon date', 'First Books close date' and 'Last Day to Register for Maturity Amount' fields that are included in the 'coupon general' file is to indicate the dates for the capital repayment at maturity, required by the market for processing.</a>  |    |    |
| Coupon Payment Type    | <p>This field describes the type of Coupon Payment that the Bond will pay e.g.</p> <ul style="list-style-type: none"> <li>• Fixed Coupon: For Fixed Rate Note bonds</li> <li>• Index Linked Coupon: For Index Linked Bonds</li> <li>• Variable Coupon: For Floating Rate Note Bonds</li> <li>• Zero coupon: For Bonds that don't pay any coupon</li> </ul>  | 8  | H6 |
| Reference Rate         | Indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index.   | 9  | I6 |
| Basis Points           | Indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.  | 10 | J6 |
| Over/Under             | <p>Indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.</p> <p><a href="#">Available values include:</a></p> <ul style="list-style-type: none"> <li>• <a href="#">Over = Reference rate plus Basis points</a></li> <li>• <a href="#">Under = Reference rate minus Basis points</a></li> <li>• <a href="#">Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</a></li> </ul> | 11 | K6 |
| Rate of Reference Rate | The rate (for the Reference Rate) used for the Coupon calculation <a href="#">on Listing date and Reset Date</a> .  | 12 | L6 |
| Books closed period    | The number of days that the books are closed between the last date to register and the coupon date.   | 13 | M6 |
| Coupon Rate Floor      | <p>In the event of a floating rate note, the coupon/interest rate could be limited on the downside.</p> <p><a href="#">Rate is displayed as a percentage limited to 3 decimals</a></p>  | 14 | N6 |

|  |  |    |    |
|--|--|----|----|
| Coupon Rate Cap                          | In the event of a floating rate note, the coupon/interest rate could be limited on the upside.<br><a href="#">Rate is displayed as a percentage limited to 3 decimals</a>  | 15 | O6 |
| Customised Coupon                        | This <del>indicates if is when</del> the Coupon/interest rate is <a href="#">system</a> calculated <del>and-or</del> provided by the Issuer.<br><a href="#">Available values include:</a><br><ul style="list-style-type: none"> <li>• <a href="#">External</a><br/><a href="#">Indicates that the issuer/sponsor needs to calculate and provide the coupon to the JSE at Reset Date</a></li> <li>• <a href="#">Internal</a><br/><a href="#">Indicates that sufficient information is available for the JSE systems to automatically calculate the coupon rate at reset date</a></li> </ul> | 16 | P6 |
| Day count convention                     | A day-count convention measures how interest accrues on investments. In the Debt Security market, this determines the number of days and the amount of accrued interest between two coupon dates (when the next coupon date is less than a full coupon period away). The calculation is important to traders of various bonds because, when a bond is sold, the seller is entitled to a portion of the coupon payment.<br>Options are: <ul style="list-style-type: none"> <li>• 30/360</li> <li>• Actual/360</li> <li>• Actual/365</li> </ul>  | 17 | Q6 |
| First Accrual Date                       | The date from which interest is accrued for the first coupon/interest payment  | 18 | R6 |
| First Interest / Coupon Date             | The first date that the coupon/interest payment will be paid, as stipulated by the Issuer.   | 19 | S6 |
| First Books Close Date                   | The books close date for the first coupon/interest payment, as stipulated by the Issuer.   | 20 | T6 |
| Date of Listing Reference rate           | The specified date to be used for the Reference Rate.  | 21 | U6 |
| 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.   | 22 | V6 |
| Last Day to Register for Maturity Amount | Last date to register that is specific to a coupon/interest payment that pays at maturity only.  | 23 | W6 |

|                        |  |    |    |
|------------------------|--|----|----|
|                        | <a href="#">This date will be 1 calendar day prior to the 'Book Closed Date'.</a>  |    |    |
| Base CPI               | Applicable base CPI rate.  | 24 | X6 |
| Linked\Reference Index | This field is used to indicate if the Bond is linked to an Index which can be one of the following: <ul style="list-style-type: none"> <li>• CPI</li> <li>• OTHER</li> <li>• PPI</li> <li>• RPI</li> </ul> | 25 | Y6 |

## 4.6 BONDS INSTRUMENT COUPON SCHEDULE

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

| CSV Version Heading              |   |                    | Excel Version Heading             |   |             |
|----------------------------------|---|--------------------|-----------------------------------|---|-------------|
|                                  |   | <b>Row, Column</b> |                                   |   | <b>Cell</b> |
| <b>File Title</b>                | Bonds Instrument Coupon Schedule                            | 2, 1               | <b>Sheet Title</b>                | Bonds Instrument Coupon Schedule                            | A1          |
| <b>File Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | 1, 1               | <b>Sheet Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | A2          |
| <b>File Row, Column Headings</b> |   | 4,1-5              | <b>Sheet Row, Column Headings</b> |   | 6, A6-E6    |
| <b>Data - Start Row</b>          |   | 5                  | <b>Data - Start Row</b>           |   | 7           |

### Detail

**Note:**

**[Coupon Schedule creation](#)**

[With the listing process, the coupon schedules for year 1 will be created.](#)

[As the instrument moves through its life cycle and passes the coupon dates, the next coupon schedule will be created on a rolling basis.](#)

| 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          | A6         |

|                         |   |   |    |
|-------------------------|---|---|----|
| ISIN                    | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character. | 2 | B6 |
| Interest / Coupon dates | Dates on which a Debt Security pays a coupon but depending on the business day convention.  | 3 | C6 |
| First Coupon Date       | First date on which a Debt Security pays a coupon but depending on the business day convention.   | 4 | D6 |
| Last Day to Register    | Last day to register to qualify for the coupon payment.   | 5 | E6 |
| Actual Payment Date     | Actual date of coupon payment <a href="#">as adjusted by the business day convention specified-</a>   | 6 | F6 |



#### 4.7 BONDS INSTRUMENT CALLABLE AND STEP UP

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

| CSV Version Heading              |  |                    | Excel Version Heading             |  |             |
|----------------------------------|--|--------------------|-----------------------------------|--|-------------|
|                                  |  | <b>Row, Column</b> |                                   |  | <b>Cell</b> |
| <b>File Title</b>                | Bonds Instrument Callable Step Up                        | 2, 1               | <b>Sheet Title</b>                | Bonds Instrument Callable Step Up                        | A1          |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1               | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2          |
| <b>File Row, Column Headings</b> |  | 4,1-7              | <b>Sheet Row, Column Headings</b> |  | 6, A6-G6    |
| <b>Data - Start Row</b>          |  | 5                  | <b>Data - Start Row</b>           |  | 7           |

| 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          | A6         |
| ISIN           | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br><br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character. | 2          | B6         |

|                                   |   |   |    |
|-----------------------------------|---|---|----|
| Call Indicator                    | Indicates “Yes” when the Debt Security is called.   | 3 | C6 |
| Callable / Step Up Date           | Date(s) on which a Debt Security can either Call or Step Up/Down the Coupon Rate.<br><a href="#">A ‘Coupon Rate Step Up/Down’ or a ‘Callable’ event will be created at least four days before the effective date of this callable / step up date, based on the confirmation from the issuer.</a>  | 4 | D6 |
| Step-up/down Coupon Rate          | <a href="#">For fixed coupon interest payments, t</a> The Step-up/down coupon/interest rate of the Debt Security. <a href="#">Rate is displayed as a percentage limited to 3 decimals</a>   | 5 | E6 |
| Step-up /down Reference Rate      | <a href="#">For Variable Coupon interest payments, t</a> 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.   | 6 | F6 |
| Step-up /Down Basis points        | <a href="#">For Variable Coupon interest payments, t</a> The Step-up/down points that indicates the basis points /margin for floating rate notes that is to be added to the Reference Rate.   | 7 | G6 |
| Step-up/down Over/Under indicator | <a href="#">For Variable Coupon interest payments, t</a> The Step-up/down indicator that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.<br><br><a href="#">Available values include:</a> <ul style="list-style-type: none"> <li>• <a href="#">Over = Reference rate plus Basis points</a></li> <li>• <a href="#">Under = Reference rate minus Basis points</a></li> <li>• <a href="#">Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</a></li> </ul> | 8 | H6 |

#### 4.8 BONDS INSTRUMENT MARKET LISTINGS

**Note:** [A bond instrument can be listed on numerous markets. The information of this instrument linked to the specific MIC code will be displayed in this file. e.g. A bond instruments can be listed on both the JSE Cash bond market \(MIC: XBES\) as well as the Bond ETP platform \(MIC: JSEB\)](#)

| CSV Version |  | Excel Version |                                    |
|-------------|--|---------------|------------------------------------|
| File Name   | Bonds Instrument Market Listing_YYYYMMDD | Workbook name | Bond Instrument Reference_YYYYMMDD |

|                        |                |                        |                |
|------------------------|----------------|------------------------|----------------|
| <b>File type</b>       | CSV            | <b>File type</b>       | XLS            |
|                        |                | <b>Sheet Name</b>      | Market Listing |
| <b>Field delimiter</b> | Semi-Colon ";" | <b>Field delimiter</b> | n/a            |
| <b>File delimiter</b>  | Blank Row      | <b>Sheet delimiter</b> | Blank Row      |
| <b>Total rows</b>      | Varies         | <b>Total rows</b>      | Varies         |
| <b>Total columns</b>   | Fixed - 8      | <b>Total cells</b>     | Fixed - 8      |

| CSV Version Heading              |   | Row, Column | Excel Version Heading             |   | Cell     |
|----------------------------------|---|-------------|-----------------------------------|---|----------|
| <b>File Title</b>                | Bonds Instrument Market Listing                           | 2,1         | <b>Sheet Title</b>                | Bonds Instrument Market Listing                           | A1       |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date : <dd mmm yyyy>/<10 Mar 2020> | 1,1         | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date : <dd mmm yyyy>/<10 Mar 2020> | A2       |
| <b>File Row, Column Headings</b> |   | 4, 1-8      | <b>Sheet Row, Column Headings</b> |   | 6, A6-H6 |
| <b>Data - Start Row</b>          |   | 5           | <b>Data - Start Row</b>           |   | 7        |

| 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          | A6         |
| ISIN           | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2          | B6         |
| Exchange       | The exchange identifier of the exchange that the Debt Security is listed.   | 3          | C6         |
| MIC code       | The Market Identifier Code of the market and exchange (as per ISO 10383) that the Debt Security is listed.  | 4          | D6         |
| Listing Date   | The date upon which a Debt Security is listed on the market.  | 5          | E6         |

|                           |   |   |    |
|---------------------------|---|---|----|
| Primary Market Indicator  | Indicates whether this market is the primary listing market.                      | 6 | F6 |
| Trading Currency          | Currency of the listed Debt Security. The current value is "ZAR".                 | 7 | G6 |
| BondETP Indicator         | Flag that denotes whether the instrument is also traded on the Bond ETP platform. | 8 | H6 |
| Instrument DeListing Date | The date upon which the Debt Security is delisted from the market.                | 9 | I6 |

#### 4.9 BONDS INSTRUMENT SPLIT MATURITY

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

| CSV Version Heading              |   |             | Excel Version Heading             |   |          |
|----------------------------------|---|-------------|-----------------------------------|---|----------|
|                                  |   | Row, Column |                                   |   | Cell     |
| <b>File Title</b>                | Bonds Instrument Split Maturity Schedule                    | 2, 1        | <b>Sheet Title</b>                | Split Maturity Schedule                                     | A1       |
| <b>File Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | 1, 1        | <b>Sheet Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | A2       |
| <b>File Row, Column Headings</b> |   | 4, 1-3      | <b>Sheet Row, Column Headings</b> |   | 6, A6-C6 |
| <b>Data - Start Row</b>          |   | 5           | <b>Data - Start Row</b>           |   | 7        |

#### Detail

**Notes:** [Certain government bonds list as ‘Split Bonds’, which means that an instrument will split into 3 new bonds at a specific point in time. The detail of the Split is not always known up-front, but only confirmed closer to the Split Date.](#)  
[All processing will be done manually, that is, new listing of new notes and maturity/delisting of current note.](#)

| 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          | A6         |

|                                       |   |   |    |
|---------------------------------------|---|---|----|
| ISIN                                  | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2 | B6 |
| Split Maturity Date                   | The split maturity date for the Debt Security that <a href="#">haswill</a> split into new series.   | 3 | C6 |
| Split Maturity Date Notes (Free text) | Supporting notes relating to the split maturity date.   | 4 | D6 |

#### 4.10 BONDS INSTRUMENT REFERENCE INDEX

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

| CSV Version Heading              |  |             | Excel Version Heading             |  |          |
|----------------------------------|--|-------------|-----------------------------------|--|----------|
|                                  |  | Row, Column |                                   |  | Cell     |
| <b>File Title</b>                | Bonds Instrument Reference Index                         | 2, 1        | <b>Sheet Title</b>                | Bonds Instrument Reference Index                         | A1       |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1        | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2       |
| <b>File Row, Column Headings</b> |  | 4,1-6       | <b>Sheet Row, Column Headings</b> |  | 6, A6-F6 |
| <b>Data - Start Row</b>          |  | 5           | <b>Data - Start Row</b>           |  | 7        |

| Detail  |   |            |            |
|---|---|------------|------------|
| <p><a href="#">Note: A Bond instrument can have a linked reference Entity, Instrument or Index, as per the details in the Pricing Supplement. These entities/instruments can be JSE listed or a JSE unlisted instrument/entity. This file provides the details of an index linked to this specific listed bond, as a reference index.</a></p> |   |            |            |
| 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          | A6         |
| ISIN  | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. | 2          | B6         |

|                                |  |   |    |
|--------------------------------|--|---|----|
|                                | 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. |   |    |
| Index Code                     | Index code identifier of the linked reference index  | 3 | C6 |
| Reference Index JSE Alpha Code | Alpha code identifier of the linked reference index  | 4 | D6 |
| Instrument Name                | Name of the linked reference index   | 5 | E6 |
| Instrument Type                | Type of the linked reference index   | 6 | F6 |
| Mixed Rate Note Leg            | Indicates the leg that is linked to the reference index  | 7 | G6 |

#### 4.11 BONDS REFERENCE INSTRUMENT

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

| CSV Version Heading              |  |                    | Excel Version Heading             |  |             |
|----------------------------------|--|--------------------|-----------------------------------|--|-------------|
|                                  |  | <b>Row, Column</b> |                                   |  | <b>Cell</b> |
| <b>File Title</b>                | Bonds Instrument Reference Instrument                    | 2, 1               | <b>Sheet Title</b>                | Bonds Instrument Reference Instrument                    | A1          |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1               | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2          |
| <b>File Row, Column Headings</b> |  | 4, 1-5             | <b>Sheet Row, Column Headings</b> |  | 6, A6-E6    |



|                  |  |   |                  |  |   |
|------------------|--|---|------------------|--|---|
| Data - Start Row |  | 5 | Data - Start Row |  | 7 |
|------------------|--|---|------------------|--|---|

| Detail  |  |            |            |
|---|--|------------|------------|
| <p><a href="#">Note: A Bond instrument can have a linked reference Entity, Instrument or Index, as per the details in the Pricing Supplement. These entities/instruments can be JSE listed or a JSE unlisted instrument/entity. This file provides the details of instruments linked to this specific bond instrument, as a reference instrument.</a></p> |  |            |            |
| 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          | A6         |
| ISIN  | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character.                              | 2          | B6         |
| Reference Instrument JSE Alpha Code   | Alpha code identifier of the linked reference instrument.  | 3          | C6         |
| Instrument Name   | Name of the linked reference instrument.   | 4          | D6         |
| Instrument Type   | Instrument type of the reference instrument.   | 5          | E6         |
| Reference Instrument ISIN   | International Security Identification Number of the Reference Instrument, that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric 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          | F6         |

#### 4.12 BONDS INSTRUMENT REFERENCE ENTITIES

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

| CSV Version Heading              |  |                    | Excel Version Heading             |  |             |
|----------------------------------|--|--------------------|-----------------------------------|--|-------------|
|                                  |  | <b>Row, Column</b> |                                   |  | <b>Cell</b> |
| <b>File Title</b>                | Bonds Instrument Reference Entities                      | 2, 1               | <b>Sheet Title</b>                | Bonds Instrument Reference Entities                      | A1          |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1               | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2          |
| <b>File Row, Column Headings</b> |  | 4, 1-2             | <b>Sheet Row, Column Headings</b> |  | 6, A6-B6    |
| <b>Data - Start Row</b>          |  | 5                  | <b>Data - Start Row</b>           |  | 7           |

#### Detail

**Note:** A Bond instrument can have a linked reference Entity, Instrument or Index, as per the details in the Pricing Supplement. These entities/instruments can be JSE listed or a JSE unlisted instrument/entity.

| 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          | A6         |
| ISIN           | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. | 2          | B6         |

|                  |  |   |    |
|------------------|--|---|----|
|                  | 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. |   |    |
| Institution Name | Name of the linked reference entity.   | 3 | C6 |

#### 4.13 BONDS INSTRUMENT REFERENCE GUARANTOR

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

| CSV Version Heading              |   |             | Excel Version Heading             |   |          |
|----------------------------------|---|-------------|-----------------------------------|---|----------|
|                                  |   | Row, Column |                                   |   | Cell     |
| <b>File Title</b>                | Bonds Instrument Guarantor                                  | 2, 1        | <b>Sheet Title</b>                | Bonds Instrument Guarantor                                  | A1       |
| <b>File Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | 1, 1        | <b>Sheet Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | A2       |
| <b>File Row, Column Headings</b> |   | 3, 1-3      | <b>Sheet Row, Column Headings</b> |   | 6, A6-C6 |
| <b>Data - Start Row</b>          |   | 5           | <b>Data - Start Row</b>           |   | 7        |

| 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 | A6 |
| ISIN                     | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2 | B6 |
| Guarantor JSE Alpha Code | Alpha code identifier of the linked Guarantor.  | 3 | C6 |
| Entity / Role Type       | Type of the linked Guarantor.   | 4 | D6 |

#### 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 [be more than two. increase over time.](#)

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

| CSV Version            |                                      | Excel Version          |                                    |
|------------------------|--------------------------------------|------------------------|------------------------------------|
| <b>File Name</b>       | Bonds Instrument Mixed Rate_YYYYMMDD | <b>Sheet name</b>      | Bond Instrument Reference_YYYYMMDD |
| <b>File type</b>       | CSV                                  | <b>File type</b>       | XLS                                |
|                        |                                      | <b>Sheet Name</b>      | Bonds Instrument Guarantor         |
| <b>Field delimiter</b> | Semi-Colon ";"                       | <b>Field delimiter</b> | n/a                                |
| <b>File delimiter</b>  | Blank Row                            | <b>Sheet delimiter</b> | Blank Row                          |
| <b>Total rows</b>      | Varies                               | <b>Total rows</b>      | Varies                             |
| <b>Total columns</b>   | Fixed - 23                           | <b>Total cells</b>     | Fixed - 23                         |

| CSV Version Heading |                    | Excel Version Heading |             |
|---------------------|--------------------|-----------------------|-------------|
|                     | <b>Row, Column</b> |                       | <b>Cell</b> |

|                                  |  |        |                                   |  |          |
|----------------------------------|--|--------|-----------------------------------|--|----------|
| <b>File Title</b>                | Bonds Instrument Mixed Rate                              | 2, 1   | <b>Sheet Title</b>                | Bonds Instrument Mixed Rate                              | A1       |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1   | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2       |
| <b>File Row, Column Headings</b> |  | 4,1-23 | <b>Sheet Row, Column Headings</b> |  | 6, A6-W6 |
| <b>Data - Start Row</b>          |  | 5      | <b>Data - Start Row</b>           |  | 7        |

| 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          | A6         |
| ISIN                 | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character.  | 2          | B6         |
| Leg Number           | The number of the Coupon Rate for the leg.   | 3          | C6         |
| Leg Start Date       | The Mixed Rate Coupon leg start date for the leg.  | 4          | D6         |
| Leg End Date         | The Mixed Rate Coupon leg end date for the leg.<br><a href="#">A mixed rate note will be loaded where the end date of the first leg is one day before the start date of the next leg. However, there are specific data-rules when a mixed-rate note is either called or redeemed/repurchased early, where the 'end-date of the first leg', the 'start date of the second leg' and the 'end data of the second leg' all gets updated to the 'redeemed' or 'called' date as per the corporate action processed. The dates are updated to reflect that the second leg will not come into effect (i.e. instrument and all legs are now end-dated):</a> | 5          | E6         |
| Leg Coupon Frequency | The Mixed Rate Coupon leg frequency for the leg.<br><a href="#">The number of coupon/interest payments made annually.</a>  | 6          | F6         |

|                             |   |   |    |
|-----------------------------|---|---|----|
|                             | <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li>• <u>Annually</u></li> <li>• <u>At Maturity*</u></li> <li>• <u>Monthly</u></li> <li>• <u>No Coupon*</u></li> <li>• <u>Onetime</u></li> <li>• <u>Quarterly</u></li> <li>• <u>Semi Annually</u></li> <li>• <u>Tri-Annually</u></li> </ul> <p><u>*'At Maturity' and 'No coupon' frequency is used to indicate the business truth that this bond will repay capital only (no coupon) or the capital and interest at the maturity date (at maturity)</u></p> <p><u>No coupon schedule is generated for these types of coupon frequencies and will not be included in the 'coupon schedule' file. The 'First Interest / Coupon date', 'First Books close date' and 'Last Day to Register for Maturity Amount' fields that are included in the 'coupon general' file is to indicate the dates for the capital repayment at maturity, required by the market for processing.</u></p> |   |    |
| Leg Business Day Convention | <p>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.</p> <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li>• <u><b>Following</b> (This means that the interest will be paid on the first business day after the weekend or public holiday.)</u></li> <li>• <u><b>Modified Following</b> (The same rule as above applies. However, if the first business day after the weekend or public holiday falls in a new calendar month the last business day before the weekend / public holiday will be used instead.)</u></li> <li>• <u><b>Preceding</b> (This means that the interest will be paid on the last business day before the weekend or public holiday)</u></li> </ul>  | 7 | G6 |

|                                    |   |    |    |
|------------------------------------|---|----|----|
| Leg Coupon Rate                    | The Mixed Rate Coupon rate for the leg.<br><a href="#">Coupon Rate is displayed as a percentage limited to 3 decimals</a>   | 8  | H6 |
| 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.<br><br><ul style="list-style-type: none"> <li>• <a href="#">Fixed Coupon: For Fixed Rate Note bonds</a></li> <li>• <a href="#">Index Linked Coupon: For Index Linked Bonds</a></li> <li>• <a href="#">Variable Coupon: For Floating Rate Note Bonds</a></li> <li>• <a href="#">Zero coupon: For Bonds that don't pay any coupon</a></li> </ul>   | 9  | I6 |
| 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.  | 10 | J6 |
| 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.<br><br><a href="#">Available values include:</a><br><br><ul style="list-style-type: none"> <li>• <a href="#">Over = Reference rate plus Basis points</a></li> <li>• <a href="#">Under = Reference rate minus Basis points</a></li> <li>• <a href="#">Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</a></li> </ul> | 11 | K6 |
| 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.   | 12 | L6 |
| 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.  | 13 | M6 |
| Leg Rate of Reference Rate         | The Mixed Rate leg Reference Rate used for the Coupon calculation for the leg.  | 14 | N6 |
| Leg Date of Listing Reference rate | The Mixed Rate Reference Rate date for the leg.   | 15 | O6 |
| Leg Day count Convention           | The Mixed Rate Day Count Convention for the leg.<br><br><a href="#">Options are:</a><br><ul style="list-style-type: none"> <li>• <a href="#">30/360</a></li> </ul>  | 16 | P6 |

|  |   |    |    |
|--|---|----|----|
|  | <ul style="list-style-type: none"> <li>• <a href="#">Actual/360</a></li> <li>• <a href="#">Actual/365</a></li> </ul>  |    |    |
| Leg Coupon Rate Cap                          | The Coupon Rate Cap for the leg. <a href="#">Rate is displayed as a percentage limited to 3 decimals</a>  | 17 | Q6 |
| Leg Coupon Rate Floor                        | The Coupon Rate Floor for the leg. <a href="#">Rate is displayed as a percentage limited to 3 decimals</a>  | 18 | R6 |
| Leg Customised Coupon                        | <p>The Mixed Rate Customised Coupon for the leg.</p> <p><a href="#">This indicates if the Coupon/interest rate is system calculated or provided by the Issuer.</a></p> <p><a href="#">Available values include:</a></p> <ul style="list-style-type: none"> <li>• <a href="#">External</a><br/><a href="#">Indicates that the issuer/sponsor needs to calculate and provide the coupon to the JSE at Reset Date</a></li> <li>• <a href="#">Internal</a><br/><a href="#">Indicates that sufficient information is available for the JSE systems to automatically calculate the coupon rate at reset date</a></li> </ul> | 19 | S6 |
| Leg Last Day to Register for Maturity Amount | The Mixed Rate Last Day to Register for the Maturity Amount for the leg. <a href="#">This date will be 1 calendar day prior to the Book Closed Date of the leg.</a>   | 20 | T6 |
| Leg Underlying Index Code                    | The Mixed Rate underlying index code for the leg.   | 21 | U6 |
| Mixed Rate Conversion determination date     | The Mixed Rate conversion determination date for the leg.   | 22 | V6 |
| Base CPI                                     | Applicable base CPI rate.   | 23 | W6 |
| Linked\Reference Index                       | <p>This field is used to indicate if the Bond is linked to an Index which can be one of the following:</p> <ul style="list-style-type: none"> <li>• CPI</li> <li>• OTHER</li> <li>• PPI</li> <li>• RPI</li> </ul>   | 24 | X6 |



## 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**, **13h00** 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 suffixed 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<br>Prod\Market Data\New Bonds<br>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_YYMMDD.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 – 39                         | Total cells     | Fixed - 39                         |

| CSV Heading               |  |             | Excel Heading              |  |           |
|---------------------------|--|-------------|----------------------------|--|-----------|
|                           |  | Row, Column |                            |  | Cell      |
| File Title                | New Bonds Listing General                                  | 2, 1        | Sheet Title                | New Bonds Listing General                                  | A1        |
| File Date                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<(10 Mar 2020)> | 1, 1        | Sheet Date                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<(10 Mar 2020)> | A2        |
| File Row, Column Headings |  | 4, 1-39     | Sheet Row, Column Headings |  | 6, A6-AM6 |
| Data - Start Row          |  | 5           | Data - Start Row           |  | 7         |

| Detail                         |   |            |            |
|--------------------------------|---|------------|------------|
| Field Name                     | Field Description   | CSV Column | Excel Cell |
| Universal Instrument Master Id | Unique ID assigned to any Instrument generated at the JSE.  | 1          | A6         |
| JSE Alpha Code                 | <p>Primary JSE identifier for the Debt Security as defined by the Issuer. Also referred to as “Bond Code” or “Stock Code”.</p> <p>Is an alphanumeric field with a maximum length of 6 characters and always expressed in Capital Letters.</p> <ul style="list-style-type: none"> <li>• Instruments listed with Issuer Type = “Greenbond” will end with ‘G’.</li> <li>• Instruments listed with Issuer Type = “Professional Board” will end with ‘F’.</li> </ul> | 2          | B6         |

|             |   |   |    |
|-------------|---|---|----|
|             | <ul style="list-style-type: none"> <li>• <a href="#">Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'</a>.</li> </ul>  |   |    |
| ISIN        | <p>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</p> <p>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character.</p>  | 3 | C6 |
| Issuer Name | <p>An entity, approved by the Exchange, that has issued Debt Securities on the Exchange <a href="#">under the Interest Rate Market</a></p>  | 4 | D6 |
| LEI Code    | <p>Identify the Legal Entity. Legal Entity Identifier (LEI) is a 20-digit reference code used to uniquely identify legally distinct entities that engage in financial transactions as well as associated reference data</p>   | 5 | E6 |
| Issue Type  | <p>Used to classify Debt Security Instruments. Types are as follows:</p> <ul style="list-style-type: none"> <li>• <a href="#">FXRN-Fixed Rate Note</a></li> <li>• <a href="#">FLRN-Floating Rate Note</a></li> <li>• <a href="#">MXRN-Mixed Rate Note</a></li> <li>• <a href="#">IDXLN-Index-Linked Notes</a></li> <li>• <a href="#">CRLN-Credit Linked Notes</a></li> <li>• <a href="#">STNT-Structured Note</a></li> <li>• <a href="#">ZCNT-Zero Coupon Note</a></li> </ul><br><ul style="list-style-type: none"> <li>• <del>Fixed</del></li> <li>• <del>Floating/Variable</del></li> <li>• <del>Mixed Rate Note</del></li> <li>• <del>Index Linked Notes</del></li> <li>• <del>Credit Linked Notes</del></li> <li>• <del>Structured Note</del></li> <li>• <del>Zero</del></li> </ul> | 6 | F6 |
| CFI code    | <p>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.</p>   | 7 | G6 |

|                      |   |    |    |
|----------------------|---|----|----|
|                      | This is an alphabetic field with a maximum length of 6 characters.  |    |    |
| FISN code            | Financial Instrument Short Name, an ISO (ISO 18774) identification standard that provides a consistent and uniform approach to standardise short names and descriptions for financial instruments.<br><br>The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use.   | 8  | H6 |
| Issue Date           | The date upon which a Debt Security is listed on the exchange.  | 9  | I6 |
| Listed/Unlisted Flag | Flag that denotes whether the Debt Security is listed on the exchange or not.   | 10 | J6 |
| Status               | Indicates the status of the Listed Debt Security <a href="#">whilst in the process of being listed</a> . The status are as follows:<br><br><a href="#">Draft approved: When application is made to the JSE for listing, the JSE provides 'informal approval' and the draft instrument details will be available. To note that the instrument information/attributes has not yet been finalised and therefore can still be updated.</a><br><a href="#">Pre-listed: Once 'formal approval' has been granted by the JSE, the final instrument details will be updated and available with the link to the APS included.</a><br><a href="#">Listed but pending coupon: Instrument is listed but final coupon details is still pending</a><br><a href="#">Listed: The instrument is listed, available on the JSE trading platform and included in the valuation products</a><br><a href="#">Cancelled: Instruments that are not formally approved or where the listing was withdrawn by the Issuer (before the listing date), will be included in the product with the status of 'cancelled'</a><br><br><ul style="list-style-type: none"> <li>• <a href="#">Delisted</a></li> <li>• <a href="#">Matured</a></li> <li>• <a href="#">Called</a></li> <li>• <a href="#">Redeemed</a></li> <li>• <a href="#">Repurchased</a></li> <li>• <a href="#">Suspended</a></li> </ul> | 11 | K6 |
| Status Reason        | Additional optional status information relevant for Suspension status.  | 12 | L6 |
| Nominal Amount       | The nominal amount of Debt Security issued by the Issuer and placed in the market.  | 13 | M6 |
| Amount Authorised    | The amount which the Board of Directors/ Company <a href="#">and the JSE</a> has approved for issue in respect of the Programme.  | 14 | N6 |

|                             |  |    |    |
|-----------------------------|--|----|----|
| Issue Price Format          | Format of the Issue Price i.e., Rand or Percent.   | 15 | O6 |
| 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.   | 16 | P6 |
| Maturity Date               | The date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.   | 17 | Q6 |
| Legal Final Maturity Date   | The legal final maturity date of the Debt Security as stated in the official documentation.  | 18 | R6 |
| Pricing Redemption date     | <del>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</del><br><u>The date field is used for valuation purposes to calculate the valuation/price of the instrument up until the date specified. This date will be equal to the Legal Final Maturity Date of the instrument unless the Bond has a call option where specific early redemption (call) dates have been specified. For callable bonds the earlier redemption (call) date will be shown in this field and the final redemption date in the Maturity Date field. If more than one call date has been specified, then this the Pricing redemption date is set as the first early redemption (call) date.</u> | 19 | S6 |
| Most recent Redemption date | The most recent date that the bond <del>matured.</del> <u>had a partial redemption event processed</u>   | 20 | T6 |
| Pricing Method              | Indicates the pricing method – <u>Inflation</u> , Yield or Price. Yield if it corresponds to the JSE current pricing formula, <u>Yield if it is linked to CPI or</u> else it will be Price.  | 21 | U6 |
| Bond Calculator Indicator   | If the Debt Security can be priced <u>and corresponds to the JSE current pricing formula</u> , then this is flagged with “Y”.  | 22 | V6 |
| Settlement Method           | Specifies the settlement method of the underlying Debt Security. Sample values include “electronic” or “physical”.   | 23 | W6 |
| Settlement Provider         | Central Security Depository (CSD) that provides/facilitates settlement. Two possible values are “Strate” and “Granite”.  | 24 | X6 |
| SA Bond Category            | The Strate Bond Classification categories are as follows <ul style="list-style-type: none"> <li>• Category 1 – Zero/discounted instruments</li> <li>• Category 2 – Fixed Coupon Rate with fixed maturity date</li> <li>• Category 3 – Variable rate, fixed maturity date</li> </ul>  | 25 | Y6 |

|                      |  |    |     |
|----------------------|--|----|-----|
|                      | <ul style="list-style-type: none"> <li>• Category 4 – All others/Flexi</li> </ul>  |    |     |
| Sub-Sector           | <p>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.</p> <p>Follow this <a href="#">JSE website link</a> to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.</p>  | 26 | Z6  |
| Sector               | <p>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.</p> <p>Follow this <a href="#">JSE website link</a> to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.</p>  | 27 | AA6 |
| Major Division       | <p>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.</p> <p>Follow this <a href="#">JSE website link</a> to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.</p>   | 28 | AB6 |
| Guarantee or Ranking | <p>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.</p> <ul style="list-style-type: none"> <li>• T= Government guarantee - select which government RSA/NAM</li> <li>• G = Joint guarantee</li> <li>• S = Secured</li> <li>• S = Senior Secured</li> <li>• S = Junior Secured</li> <li>• S = Secured Class A</li> <li>• S = Secured Class B</li> <li>• S = Secured Class C</li> <li>• S = Secured Class D</li> <li>• S = Secured Class E</li> </ul> | 29 | AC6 |

|                          |   |    |     |
|--------------------------|---|----|-----|
|                          | <ul style="list-style-type: none"> <li>• S = Secured Class F</li> <li>• P = Negative pledge</li> <li>• N = Senior Unsecured</li> <li>• N = Unsubordinated Unsecured</li> <li>• N = Senior Unsecured Unsubordinated</li> <li>• N = Unsubordinated, Unconditional, Unsecured</li> <li>• O = Senior Unsecured Subordinated</li> <li>• Q = Junior Unsecured</li> <li>• J = Junior Unsecured Subordinated</li> <li>• C = Supranational</li> <li>• U = Unsecured/Unguaranteed</li> <li>• U = Subordinated Unsecured Tier 1</li> <li>• U = Subordinated Unsecured Tier 2</li> <li>• U = Subordinated Unsecured</li> </ul>  |    |     |
| Redemption/Reimbursement | <p>This field indicates the retirement provisions made for the debt issue.</p> <p><u>Redemption/Reimbursement type:</u></p> <ul style="list-style-type: none"> <li>• <a href="#">Fixed Maturity</a></li> <li>• <a href="#">Fixed Maturity with Call Feature</a></li> <li>• <a href="#">Fixed Maturity with Put Feature</a></li> <li>• <a href="#">Fixed Maturity with Put and Call</a></li> <li>• <a href="#">Amortization Plan</a></li> <li>• <a href="#">Amortization Plan with Call Feature</a></li> <li>• <a href="#">Amortization Plan with Put Feature</a></li> <li>• <a href="#">Amortization Plan with Put and Call</a></li> <li>• <a href="#">Perpetual Bond</a></li> <li>• <a href="#">Perpetual with Call Feature</a></li> <li>• <a href="#">Perpetual with Put Feature</a></li> <li>• <a href="#">Extendible</a></li> </ul> | 30 | AD6 |



|  |  |    |     |
|--|--|----|-----|
| 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  | 31 | AE6 |
| Underlying Issuer Foreign Issuer Indicator | Indicator of either Yes or No. 'Yes' indicating that the Issuer's residential status of the underlying reference instrument is 'foreign'.<br><br>(this field is linked to the 'inward listed' field - If an Instrument has been classified as an 'Inward Listed', it is because the Issuer's residential status is 'Foreign', or the Underlying of the Instrument is 'Foreign'.)   | 32 | AF6 |
| Inward Listed (SAReserveBankApproved)      | Flag that denotes that it is an inward listed Debt Security approved by the SA Reserve Bank.   | 33 | AG6 |
| Country of Issuance                        | Country of residence of the Issuer.  | 34 | AH6 |
| 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).  | 35 | AI6 |
| 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.  | 36 | AJ6 |
| Notes                                      | Optional freeform text field for additional context  | 37 | AK6 |
| APS URL Link                               | Link to the legal document for the Debt Security   | 38 | AL6 |
| Pricing Class Code                         | <a href="#">Financial Instrument type</a> An internal code used as an indication of the pricing methodology used. Values include:<br><a href="#">AFRN - Amortising Floating Rate Note</a><br><a href="#">AI - Amortising Instruments</a><br><a href="#">CI - Customised Instruments</a><br><a href="#">CP - Commercial Paper</a><br><a href="#">CPI - Inflation linked</a><br><a href="#">ESN - Equity Structured Note</a><br><a href="#">F - Fixed</a><br><a href="#">FC - Fixed Coupon Quarterly</a><br><a href="#">FRN - Floating Rate Note</a> | 39 | AM6 |

|                |  |    |     |
|----------------|--|----|-----|
|                | <a href="#">P - Perpetuity</a><br><a href="#">V - Vanilla Fixed</a>    |    |     |
| Foreign Issuer | Indicates the residential status of the bond issuer (Foreign or Local) | 40 | AN6 |

### 5.3 NEW BONDS LISTING REDEMPTION SCHEDULE

| CSV Version            |  | Excel Version          |                            |
|------------------------|--|------------------------|----------------------------|
| <b>File Name</b>       | New Bonds Listing Redemption Schedule_YYYYMMDD | <b>Workbook Name</b>   | New Bonds Listing_YYYYMMDD |
| <b>File type</b>       | CSV  | <b>File Type</b>       | XLS                        |
|                        |  | <b>Sheet Name</b>      | Redemption Schedule        |
| <b>Field delimiter</b> | Semi-colon ";"                                 | <b>Field Delimiter</b> | n/a                        |
| <b>File delimiter</b>  | Blank Row                                      | <b>Sheet Delimiter</b> | Blank Row                  |
| <b>Total rows</b>      | Varies   | <b>Total rows</b>      | Varies                     |
| <b>Total columns</b>   | Fixed – 3                                      | <b>Total cells</b>     | Fixed – 3                  |

| CSV Version Heading              |   |             | Excel Version Heading             |  |          |
|----------------------------------|---|-------------|-----------------------------------|--|----------|
|                                  |   | Row, Column |                                   |  | Cell     |
| <b>File Title</b>                | New Bonds Listing Redemption Schedule                       | 2, 1        | <b>Sheet Title</b>                | New Bonds Listing Redemption Schedule                        | A1       |
| <b>File Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | 1, 1        | <b>Sheet Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/ (<10 Mar 2020>) | A2       |
| <b>File Row, Column Headings</b> |   | 4,1-3       | <b>Sheet Row, Column Headings</b> |  | 6, A6-C6 |
| <b>Data - Start Row</b>          |   | 5           | <b>Data - Start Row</b>           |  | 7        |

| 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          | A6         |

|                   |   |   |    |
|-------------------|---|---|----|
| ISIN              | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character. | 2 | B6 |
| Redemption Date   | Certain <a href="#">amortising</a> 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 <a href="#">of the partial redemption</a> .   | 3 | C6 |
| Redemption Amount | Certain <a href="#">amortising</a> 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 <a href="#">partial redemption</a> amount.   | 4 | D6 |

#### 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       |   |             | Excel Version Heading      |   |          |
|---------------------------|---|-------------|----------------------------|---|----------|
|                           |   | Row, Column |                            |   | Cell     |
| File Title                | New Bonds Listing Coupon General                            | 2, 1        | Sheet Date                 | New Bonds Listing Coupon General                            | A1       |
| File Date                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | 1, 1        | Sheet Title                | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | A2       |
| File Row, Column Headings |   | 4,1-24      | Sheet Row, Column Headings |   | 6, A6-X6 |
| Data - Start Row          |   | 5           | Data - Start Row           |   | 7        |

| 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          | A6         |
| ISIN                                   | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character.   | 2          | B6         |
| Coupon Rate                            | The coupon/interest rate of the Debt Security.<br><a href="#">Coupon Rate is displayed as a percentage limited to 3 decimals</a>  | 3          | C6         |
| Coupon Currency                        | The currency of the coupon for the Debt Security.<br><a href="#">(only ZAR – Rand is currently permitted)</a>   | 4          | D6         |
| 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”.<br><a href="#">Yes / No indicator</a>  | 5          | E6         |
| Business Day Convention                | Indicate how payments / maturity will be treated if it should fall on a non-business day.<br><a href="#">Available values include:</a> <ul style="list-style-type: none"> <li>• <a href="#">Following</a>(This means that the interest will be paid on the first business day after the weekend or public holiday.)</li> <li>• <a href="#">Modified Following</a>(The same rule as above applies. However, if the first business day after the weekend or public holiday falls in a new calendar month the last business day before the weekend / public holiday will be used instead.)</li> <li>• <a href="#">Preceding</a>(This means that the interest will be paid on the last business day before the weekend or public holiday.)</li> </ul> | 6          | F6         |

|                     |  |    |    |
|---------------------|--|----|----|
| Coupon Frequency    | <p>The number of coupon/interest payments made annually.</p> <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li><a href="#">Annually</a></li> <li><a href="#">At Maturity</a></li> <li><a href="#">Monthly</a></li> <li><a href="#">No Coupon</a></li> <li><a href="#">Onetime</a></li> <li><a href="#">Quarterly</a></li> <li><a href="#">Semi Annually</a></li> <li><a href="#">Tri-Annually</a></li> </ul> <p><u>*'At Maturity' and 'No coupon' frequency is used to indicate the business truth that this bond will repay capital only (no coupon) or the capital and interest at the maturity date (at maturity)</u></p> <p><u>No coupon schedule is generated for these types of coupon frequencies and will not be included in the 'coupon schedule' file. The 'First Interest / Coupon date', 'First Books close date' and 'Last Day to Register for Maturity Amount' fields that are included in the 'coupon general' file is to indicate the dates for the capital repayment at maturity, required by the market for processing.</u></p> | 7  | G6 |
| Coupon Payment Type | <p>This field describes the type of Coupon Payment that the Bond will pay e.g.</p> <ul style="list-style-type: none"> <li>Fixed Coupon: For Fixed Rate Note bonds</li> <li>Index Linked Coupon: For Index Linked Bonds</li> <li>Variable Coupon: For Floating Rate Note Bonds</li> <li>Zero coupon: For Bonds that don't pay any coupon</li> </ul>   | 8  | H6 |
| Reference Rate      | Indicates whether the variable notes is linked to 1/3/6/9/12m JIBAR or LIBOR or Prime.   | 9  | I6 |
| Basis Points        | Indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.   | 10 | J6 |
| Over/Under          | Indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.  | 11 | K6 |

|                        |  |    |    |
|------------------------|--|----|----|
|                        | <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li>• <u>Over = Reference rate plus Basis points</u></li> <li>• <u>Under = Reference rate minus Basis points</u></li> <li>• <u>Margin/bps less ref rate = Basis points minus the the reference rate (This option is applicable to Inverse Floating Rate Notes)</u></li> </ul>   |    |    |
| Rate of Reference Rate | The rate (for the Reference Rate) used for the Coupon calculation <u>on Listing date-</u>  | 12 | L6 |
| Books closed period    | The number of days that the books are closed between the last date to register and the coupon date.  | 13 | M6 |
| Coupon Rate Floor      | In the event of a floating rate note, the coupon/interest rate could be limited on the downside.<br><u>Rate is displayed as a percentage limited to 3 decimals</u>   | 14 | N6 |
| Coupon Rate Cap        | In the event of a floating rate note, the coupon/interest rate could be limited on the upside.<br><u>Rate is displayed as a percentage limited to 3 decimals</u>   | 15 | O6 |
| Customised Coupon      | <p>This is when the Coupon/interest rate is calculated and provided by the Issuer.</p> <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li>• <u>External</u><br/><u>Indicates that the issuer/sponsor needs to calculate and provide the coupon to the JSE at Reset Date</u></li> <li>• <u>Internal</u><br/><u>Indicates that sufficient information is available for the JSE systems to automatically calculate the coupon rate at reset date</u></li> </ul> | 16 | P6 |
| 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.   | 17 | Q6 |

|  |  |    |    |
|--|--|----|----|
|  | Options are: <ul style="list-style-type: none"> <li>• 30/360</li> <li>• Actual/360</li> <li>• Actual/365</li> </ul>  |    |    |
| First Accrual Date                       | The date from which interest is accrued for the first coupon/interest payment  | 18 | R6 |
| First Interest / Coupon Date             | The first date that the coupon/interest payment will be paid, as stipulated by the Issuer.   | 19 | S6 |
| First Books Close Date                   | The books close date for the first coupon/interest payment, as stipulated by the Issuer.   | 20 | T6 |
| Date of Listing Reference rate           | The specified date to be used for the Reference Rate.  | 21 | U6 |
| 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.                           | 22 | V6 |
| Last Day to Register for Maturity Amount | Last date to register that is specific to a coupon/interest payment that pays at maturity only.<br><a href="#">This date will be 1 calendar day prior to the 'Book Closed Date'.</a>                       | 23 | W6 |
| Base CPI                                 | Applicable base CPI rate.  | 24 | X6 |
| Linked\Reference Index                   | This field is used to indicate if the Bond is linked to an Index which can be one of the following: <ul style="list-style-type: none"> <li>• CPI</li> <li>• OTHER</li> <li>• PPI</li> <li>• RPI</li> </ul> | 25 | Y6 |

## 5.5 NEW BONDS LISTING COUPON SCHEDULE

| CSV Version            |  | Excel Version          |                            |
|------------------------|--|------------------------|----------------------------|
| <b>File Name</b>       | New Bonds Listing Coupon Schedule_YYYYMMDD | <b>Workbook name</b>   | New Bonds Listing_YYYYMMDD |
| <b>File type</b>       | CSV  | <b>File type</b>       | XLS                        |
|                        |  | <b>Sheet Name</b>      | Coupon Schedule            |
| <b>Field delimiter</b> | Semi-Colon ";"                             | <b>Field delimiter</b> | n/a                        |
| <b>File delimiter</b>  | Blank Row                                  | <b>Sheet delimiter</b> | 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><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1        | Sheet Date                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2       |
| File Row, Column Headings |  | 4, 1-5      | Sheet Row, Column Headings |  | 6, A6-E6 |
| Data - Start Row          |  | 5           | Data - Start Row           |  | 7        |

#### Detail

**Note:**

[Coupon Schedule creation](#)

[With the listing process, the coupon schedules for year 1 will be created.](#)

[As the instrument moves through its life cycle and passes the coupon dates, the next coupon schedule will be created on a rolling basis.](#)

| 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          | A6         |
| ISIN                    | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2          | B6         |
| Interest / Coupon dates | Dates on which a Debt Security pays a coupon but depending on the business day convention.  | 3          | C6         |
| First Coupon Date       | First date on which a Debt Security pays a coupon but depending on the business day convention.   | 4          | D6         |
| Last Day to Register    | Last day to register to qualify for the coupon payment.   | 5          | E6         |



|                     |   |   |    |
|---------------------|---|---|----|
| Actual Payment Date | Actual date of coupon payment <a href="#">as adjusted by the business day convention specified.</a> | 6 | F6 |
|---------------------|---|---|----|

## 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                          |             | Sheet Title                | New Bonds Listing Callable Step Up                          |      |
| File Date                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) |             | Sheet Date                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) |      |
| File Row, Column Headings |   |             | Sheet Row, Column Headings |   |      |
| Data - Start Row          | 5   |             | Data - Start Row           | 7   |      |

| 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          | A6         |
| ISIN           | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. | 2          | B6         |

|                                   |  |   |    |
|-----------------------------------|--|---|----|
|                                   | 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.   |   |    |
| Call Indicator                    | Indicates “Yes” when the Debt Security is called.  | 3 | C6 |
| Callable / Step Up Date           | Date(s) on which a Debt Security can either Call or Step Up/Down the Coupon Rate.  | 4 | D6 |
| Step-up/down Coupon Rate          | <a href="#">For fixed coupon interest payments, t</a> he Step-up/down coupon/interest rate of the Debt Security.   | 5 | E6 |
| Step-up /down Reference Rate      | <a href="#">For Variable Coupon interest payments, t</a> he Step-up/down rate that is used to indicate whether the variable notes is linked to 3/6/9/12m JIBAR or another index.   | 6 | F6 |
| Step-up /Down Basis points        | <a href="#">For Variable Coupon interest payments, t</a> he Step-up/down points that indicates the basis points /margin for floating rate notes that is to be added to the Reference Rate.   | 7 | G6 |
| Step-up/down Over/Under indicator | <p><a href="#">For Variable Coupon interest payments, t</a>he Step-up/down indicator that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.</p> <p><a href="#">Available values include:</a></p> <ul style="list-style-type: none"> <li>• <a href="#">Over = Reference rate plus Basis points</a></li> <li>• <a href="#">Under = Reference rate minus Basis points</a></li> <li>• <a href="#">Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</a></li> </ul> | 8 | H6 |

## 5.7 NEW BONDS LISTING MARKET LISTINGS

| CSV Version            |   | Excel Version          |                            |
|------------------------|---|------------------------|----------------------------|
| <b>File Name</b>       | New Bonds Listing Market Listing_YYYYMMDD | <b>Workbook name</b>   | New Bonds Listing_YYYYMMDD |
| <b>File type</b>       | CSV                                       | <b>File type</b>       | XLS                        |
|                        |   | <b>Sheet Name</b>      | Market Listing             |
| <b>Field delimiter</b> | Semi-Colon ";"                            | <b>Field delimiter</b> | n/a                        |

|                       |           |                        |           |
|-----------------------|-----------|------------------------|-----------|
| <b>File delimiter</b> | Blank Row | <b>Sheet delimiter</b> | Blank Row |
| <b>Total rows</b>     | Varies    | <b>Total rows</b>      | Varies    |
| <b>Total columns</b>  | Fixed - 8 | <b>Total cells</b>     | Fixed - 8 |

| CSV Version Heading              |  |             | Excel Version Heading             |  |          |
|----------------------------------|--|-------------|-----------------------------------|--|----------|
|                                  |  | Row, Column |                                   |  | Cell     |
| <b>File Title</b>                | New Bonds Listing Market Listing                         | 2,1         | <b>Sheet Title</b>                | New Bonds Listing Market Listing                         | A1       |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1,1         | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2       |
| <b>File Row, Column Headings</b> |  | 4,1-8       | <b>Sheet Row, Column Headings</b> |  | 6, A6-H6 |
| <b>Data - Start Row</b>          |  | 5           | <b>Data - Start Row</b>           |  | 7        |

| 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          | A6         |
| ISIN                     | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2          | B6         |
| Exchange                 | The exchange identifier of the exchange that the Debt Security is listed.   | 3          | C6         |
| MIC code                 | The Market Identifier Code of the market and exchange (as per ISO 10383) that the Debt Security is listed.  | 4          | D6         |
| Listing Date             | The date upon which a Debt Security is listed on the market.  | 5          | E6         |
| Primary Market Indicator | Indicates whether this market is the primary listing market.  | 6          | F6         |
| Trading Currency         | Currency of the listed Debt Security. The current value is "ZAR".   | 7          | G6         |

|                           |   |   |    |
|---------------------------|---|---|----|
| BondETP Indicator         | Flag that denotes whether the instrument is also traded on the Bond ETP platform. | 8 | H6 |
| Instrument DeListing Date | The date upon which the Debt Security is delisted from the market.                | 9 | I6 |

## 5.8 NEW BONDS LISTING SPLIT MATURITY SCHEDULE

| CSV Version            |  | Excel Version          |                            |
|------------------------|--|------------------------|----------------------------|
| <b>File Name</b>       | New Bonds Listing Split Maturity Schedule_YYYYMMDD | <b>Workbook name</b>   | New Bonds Listing_YYYYMMDD |
| <b>File type</b>       | CSV  | <b>File type</b>       | XLS                        |
|                        |  | <b>Sheet Name</b>      | Split Maturity Schedule    |
| <b>Field delimiter</b> | Semi-Colon ";"                                     | <b>Field delimiter</b> | n/a                        |
| <b>File delimiter</b>  | Blank Row  | <b>Sheet delimiter</b> | Blank Row                  |
| <b>Total rows</b>      | Varies   | <b>Total rows</b>      | Varies                     |
| <b>Total columns</b>   | Fixed - 3  | <b>Total cells</b>     | Fixed - 3                  |

| CSV Version Heading              |  |                    | Excel Version Heading             |  |             |
|----------------------------------|--|--------------------|-----------------------------------|--|-------------|
|                                  |  | <b>Row, Column</b> |                                   |  | <b>Cell</b> |
| <b>File Title</b>                | New Bonds Listing Split Maturity Schedule                | 2, 1               | <b>Sheet Title</b>                | Split Maturity Schedule                                  | A1          |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1               | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2          |
| <b>File Row, Column Headings</b> |  | 4, 1-3             | <b>Sheet Row, Column Headings</b> |  | 6, A6-C6    |
| <b>Data - Start Row</b>          |  | 5                  | <b>Data - Start Row</b>           |  | 7           |

### Detail

[Notes: Certain government bonds list as 'Split Bonds', which means that an instrument will split into 3 new bonds at a specific point in time. The detail of the Split is not always known up-front, but only confirmed closer to the Split Date.](#)

[All processing will be done manually, that is, new listing of new notes and maturity/delisting of current note.](#)

| 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          | A6         |
| ISIN           | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. | 2          | B6         |

|                                       |  |   |    |
|---------------------------------------|--|---|----|
|                                       | It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character. |   |    |
| Split Maturity Date                   | The split maturity date for the Debt Security that <a href="#">haswill</a> split into new series.  | 3 | C6 |
| Split Maturity Date Notes (Free text) | Supporting notes relating to the split maturity date.  | 3 | D6 |

## 5.9 NEW BONDS LISTING REFERENCE INDEX

| CSV Version            |  | Excel Version          |                            |
|------------------------|--|------------------------|----------------------------|
| <b>File Name</b>       | New Bonds Listing Reference Index_YYYYMMDD | <b>Workbook name</b>   | New Bonds Listing_YYYYMMDD |
| <b>File type</b>       | CSV  | <b>File type</b>       | XLS                        |
|                        |  | <b>Sheet Name</b>      | Reference Index            |
| <b>Field delimiter</b> | Semi-Colon ";"                             | <b>Field delimiter</b> | n/a                        |
| <b>File delimiter</b>  | Blank Row                                  | <b>Sheet delimiter</b> | Blank Row                  |
| <b>Total rows</b>      | Varies                                     | <b>Total rows</b>      | Varies                     |
| <b>Total columns</b>   | Fixed - 6                                  | <b>Total cells</b>     | Fixed - 6                  |

| CSV Version Heading              |   |                    | Excel Version Heading             |   |             |
|----------------------------------|---|--------------------|-----------------------------------|---|-------------|
|                                  |   | <b>Row, Column</b> |                                   |   | <b>Cell</b> |
| <b>File Title</b>                | New Bonds Listing Reference Index                           | 2, 1               | <b>Sheet Title</b>                | New Bonds Listing Reference Index                           | A1          |
| <b>File Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | 1, 1               | <b>Sheet Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | A2          |
| <b>File Row, Column Headings</b> |   | 4, 1-6             | <b>Sheet Row, Column Headings</b> |   | 6, A6-F6    |
| <b>Data - Start Row</b>          |   | 5                  | <b>Data - Start Row</b>           |   | 7           |

### Detail

[Note: A Bond instrument can have a linked reference Entity, Instrument or Index, as per the details in the Pricing Supplement. These entities/instruments can be JSE listed or a JSE unlisted instrument/entity.](#)

[This file provides the details of an index linked to this specific listed bond, as a reference index.](#)

| 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          | A6         |
| ISIN                           | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2          | B6         |
| Index Code                     | Index code identifier of the linked reference index   | 3          | C6         |
| Reference Index JSE Alpha Code | Alpha code identifier of the linked reference index   | 4          | D6         |
| Instrument Name                | Name of the linked reference index  | 5          | E6         |
| Instrument Type                | Type of the linked reference index  | 6          | F6         |
| Mixed Rate Note Leg            | Indicates the leg that is linked to the reference index   | 7          | G6         |

## 5.10 NEW BONDS LISTING REFERENCE INSTRUMENT

| CSV Version            |  | Excel Version          |                            |
|------------------------|--|------------------------|----------------------------|
| <b>File Name</b>       | New Bonds Listing Reference Instrument _YYYYMMDD | <b>Workbook name</b>   | New Bonds Listing_YYYYMMDD |
| <b>File type</b>       | CSV  | <b>File type</b>       | XLS                        |
|                        |  | <b>Sheet Name</b>      | Reference Instrument       |
| <b>Field delimiter</b> | Semi-Colon ";"                                   | <b>Field delimiter</b> | n/a                        |
| <b>File delimiter</b>  | Blank Row  | <b>Sheet delimiter</b> | Blank Row                  |
| <b>Total rows</b>      | Varies   | <b>Total rows</b>      | Varies                     |
| <b>Total columns</b>   | Fixed – 5  | <b>Total cells</b>     | Fixed - 5                  |

| CSV Version Heading | Excel Version Heading |
|---------------------|-----------------------|
|---------------------|-----------------------|

|                                  |  | Row, Column |                                   | Cell   |
|----------------------------------|--|-------------|-----------------------------------|--|
| <b>File Title</b>                | New Bonds Listing Reference Instrument                   | 2, 1        | <b>Sheet Title</b>                | New Bonds Listing Reference Instrument                   |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1        | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> |
| <b>File Row, Column Headings</b> |  | 4,1-5       | <b>Sheet Row, Column Headings</b> |  |
| <b>Data - Start Row</b>          |  | 5           | <b>Data - Start Row</b>           |  |

| Detail  |   |            |            |
|---|---|------------|------------|
| <p><a href="#">Note: A Bond instrument can have a linked reference Entity, Instrument or Index, as per the details in the Pricing Supplement. These entities/instruments can be JSE listed or a JSE unlisted instrument/entity. This file provides the details of instruments linked to this specific bond instrument, as a reference instrument.</a></p> |   |            |            |
| 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          | A6         |
| ISIN  | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2          | B6         |
| Reference Instrument JSE Alpha Code   | Alpha code identifier of the linked reference instrument.   | 3          | C6         |
| Instrument Name   | Name of the linked reference instrument.  | 4          | D6         |
| Instrument Type   | Instrument type of the reference instrument.  | 5          | E6         |
| Reference Instrument ISIN   | International Security Identification Number of the Reference Instrument, that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and   | 6          | F6         |



|  |  |  |  |
|--|--|--|--|
|  | a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character. |  |  |
|--|--|--|--|

## 5.11 NEW BONDS LISTING REFERENCE ENTITIES

| CSV Version            |   | Excel Version          |                            |
|------------------------|---|------------------------|----------------------------|
| <b>File Name</b>       | New Bonds Listing Reference Entities_YYYYMMDD | <b>Workbook name</b>   | New Bonds Listing_YYYYMMDD |
| <b>File type</b>       | CSV   | <b>File type</b>       | XLS                        |
|                        |   | <b>Sheet Name</b>      | Reference Entities         |
| <b>Field delimiter</b> | Semi-Colon ";"                                | <b>Field delimiter</b> | n/a                        |
| <b>File delimiter</b>  | Blank Row                                     | <b>Sheet delimiter</b> | Blank Row                  |
| <b>Total rows</b>      | Varies  | <b>Total rows</b>      | Varies                     |
| <b>Total columns</b>   | Fixed – 6                                     | <b>Total cells</b>     | Fixed - 6                  |

| CSV Version Heading              |  |                    | Excel Version Heading             |  |             |
|----------------------------------|--|--------------------|-----------------------------------|--|-------------|
|                                  |  | <b>Row, Column</b> |                                   |  | <b>Cell</b> |
| <b>File Title</b>                | New Bonds Listing Reference Entities                     | 2, 1               | <b>Sheet Title</b>                | New Bonds Listing Reference Entities                     | A1          |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | 1, 1               | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2020> | A2          |
| <b>File Row, Column Headings</b> |  | 4,1-2              | <b>Sheet Row, Column Headings</b> |  | 6, A6-B6    |
| <b>Data - Start Row</b>          |  | 5                  | <b>Data - Start Row</b>           |  | 7           |

### Detail

[Note: A Bond instrument can have a linked reference Entity, Instrument or Index, as per the details in the Pricing Supplement. These entities/instruments can be JSE listed or a JSE unlisted instrument/entity.](#)

| 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          | A6         |
| ISIN           | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. | 2          | B6         |

|                  |  |   |    |
|------------------|--|---|----|
|                  | 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. |   |    |
| Institution Name | Name of the linked reference entity.   | 3 | C6 |

## 5.12 NEW BONDS LISTING GUARANTOR

| CSV Version            |                                      | Excel Version          |                             |
|------------------------|--------------------------------------|------------------------|-----------------------------|
| <b>File Name</b>       | New Bonds Listing Guarantor_YYYYMMDD | <b>Workbook name</b>   | New Bonds Listing_YYYYMMDD  |
| <b>File type</b>       | CSV                                  | <b>File type</b>       | XLS                         |
|                        |                                      | <b>Sheet Name</b>      | New Bonds Listing Guarantor |
| <b>Field delimiter</b> | Semi-Colon ";"                       | <b>Field delimiter</b> | n/a                         |
| <b>File delimiter</b>  | Blank Row                            | <b>Sheet delimiter</b> | Blank Row                   |
| <b>Total rows</b>      | Varies                               | <b>Total rows</b>      | Varies                      |
| <b>Total columns</b>   | Fixed - 5                            | <b>Total cells</b>     | Fixed - 5                   |

| CSV Version Heading              |   |                    | Excel Version Heading             |   |             |
|----------------------------------|---|--------------------|-----------------------------------|---|-------------|
|                                  |   | <b>Row, Column</b> |                                   |   | <b>Cell</b> |
| <b>File Title</b>                | New Bonds Listing Guarantor                                 | 2, 1               | <b>Sheet Title</b>                | New Bonds Listing Guarantor                                 | A1          |
| <b>File Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | 1, 1               | <b>Sheet Date</b>                 | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | A2          |
| <b>File Row, Column Headings</b> |   | 3,1-3              | <b>Sheet Row, Column Headings</b> |   | 6, A6-C6    |
| <b>Data - Start Row</b>          |   | 5                  | <b>Data - Start Row</b>           |   | 7           |

| 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          | A6         |

|                          |   |   |    |
|--------------------------|---|---|----|
| ISIN                     | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character. | 2 | B6 |
| Guarantor JSE Alpha Code | Alpha code identifier of the linked Guarantor.  | 3 | C6 |
| Entity / Role Type       | Type of the linked Guarantor.   | 4 | D6 |

### 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          |                             |
|------------------------|---------------------------------------|------------------------|-----------------------------|
| <b>File Name</b>       | New Bonds Listing Mixed Rate_YYYYMMDD | <b>Sheet name</b>      | New Bonds Listing_YYYYMMDD  |
| <b>File type</b>       | CSV                                   | <b>File type</b>       | XLS                         |
|                        |                                       | <b>Sheet Name</b>      | New Bonds Listing Guarantor |
| <b>Field delimiter</b> | Semi-Colon ";"                        | <b>Field delimiter</b> | n/a                         |
| <b>File delimiter</b>  | Blank Row                             | <b>Sheet delimiter</b> | Blank Row                   |
| <b>Total rows</b>      | Varies                                | <b>Total rows</b>      | Varies                      |
| <b>Total columns</b>   | Fixed – 23                            | <b>Total cells</b>     | Fixed - 23                  |

| CSV Version Heading |   |                    | Excel Version Heading |   |
|---------------------|---|--------------------|-----------------------|---|
|                     |   | <b>Row, Column</b> |                       | <b>Cell</b>   |
| <b>File Title</b>   | New Bonds Listing Mixed Rate                                | 2, 1               | <b>Sheet Title</b>    | New Bonds Listing Mixed Rate<br>A1                                |
| <b>File Date</b>    | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>) | 1, 1               | <b>Sheet Date</b>     | <Pattern>/(<Example><br>Date: <dd mmm yyyy>/(<10 Mar 2020>)<br>A2 |

|                                  |  |        |                                   |  |          |
|----------------------------------|--|--------|-----------------------------------|--|----------|
| <b>File Row, Column Headings</b> |  | 4,1-23 | <b>Sheet Row, Column Headings</b> |  | 6, A6-W6 |
| <b>Data - Start Row</b>          |  | 5      | <b>Data - Start Row</b>           |  | 7        |

| 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          | A6         |
| ISIN                 | International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.<br>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character.   | 2          | B6         |
| Leg Number           | The number of the Coupon Rate for the leg.  | 3          | C6         |
| Leg Start Date       | The Mixed Rate Coupon leg start date for the leg.   | 4          | D6         |
| Leg End Date         | The Mixed Rate Coupon leg end date for the leg.   | 5          | E6         |
| Leg Coupon Frequency | The Mixed Rate Coupon leg frequency for the leg.<br><a href="#">The number of coupon/interest payments made annually.</a><br><a href="#">Available values include:</a> <ul style="list-style-type: none"> <li>• <a href="#">Annually</a></li> <li>• <a href="#">At Maturity</a></li> <li>• <a href="#">Monthly</a></li> <li>• <a href="#">No Coupon</a></li> <li>• <a href="#">Onetime</a></li> <li>• <a href="#">Quarterly</a></li> <li>• <a href="#">Semi Annually</a></li> <li>• <a href="#">Tri-Annually</a></li> </ul> | 6          | F5         |

|                             |  |    |    |
|-----------------------------|--|----|----|
|                             | <p><a href="#">*‘At Maturity’ and ‘No coupon’ frequency is used to indicate the business truth that this bond will repay capital only (no coupon) or the capital and interest at the maturity date (at maturity)</a></p> <p><a href="#">No coupon schedule is generated for these types of coupon frequencies and will not be included in the ‘coupon schedule’ file. The ‘First Interest / Coupon date’, ‘First Books close date’ and ‘Last Day to Register for Maturity Amount’ fields that are included in the ‘coupon general’ file is to indicate the dates for the capital repayment at maturity, required by the market for processing.</a></p>   |    |    |
| Leg Business Day Convention | <p>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.</p> <p><a href="#">Available values include:</a></p> <ul style="list-style-type: none"> <li>• <a href="#">Following</a>(This means that the interest will be paid on the first business day after the weekend or public holiday.)</li> <li>• <a href="#">Modified Following</a>(The same rule as above applies. However, if the first business day after the weekend or public holiday falls in a new calendar month the last business day before the weekend / public holiday will be used instead.)</li> <li>• <a href="#">Preceding</a>(This means that the interest will be paid on the last business day before the weekend or public holiday)</li> </ul> | 7  | G6 |
| Leg Coupon Rate             | <p>The Mixed Rate Coupon rate for the leg.</p> <p><a href="#">Coupon Rate is displayed as a percentage limited to 3 decimals</a></p>   | 8  | H6 |
| Leg Coupon Payment Type     | <p>Same as Coupon Payment type. Just that its used for a Mixed Rate note Bond to denote the field at the Leg level.</p> <ul style="list-style-type: none"> <li>• <a href="#">Fixed Coupon: For Fixed Rate Note bonds</a></li> <li>• <a href="#">Index Linked Coupon: For Index Linked Bonds</a></li> <li>• <a href="#">Variable Coupon: For Floating Rate Note Bonds</a></li> <li>• <a href="#">Zero coupon: For Bonds that don’t pay any coupon</a></li> </ul>  | 9  | I6 |
| Leg Basis points            | <p>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.</p>  | 10 | J6 |

|                                    |   |    |    |
|------------------------------------|---|----|----|
| Leg Over/Under                     | <p>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.</p> <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li>• <u>Over = Reference rate plus Basis points</u></li> <li>• <u>Under = Reference rate minus Basis points</u></li> <li>• <u>Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</u></li> </ul> | 11 | K6 |
| 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.   | 12 | L6 |
| 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.  | 13 | M6 |
| Leg Rate of Reference Rate         | The Mixed Rate leg Reference Rate used for the Coupon calculation for the leg.  | 14 | N6 |
| Leg Date of Listing Reference rate | The Mixed Rate Reference Rate date for the leg.   | 15 | O6 |
| Leg Day count Convention           | <p>The Mixed Rate Day Count Convention for the leg.</p> <p><u>Options are:</u></p> <ul style="list-style-type: none"> <li>• <u>30/360</u></li> <li>• <u>Actual/360</u></li> <li>• <u>Actual/365</u></li> </ul>  | 16 | P6 |
| Leg Coupon Rate Cap                | The Coupon Rate Cap for the leg.  | 17 | Q6 |
| Leg Coupon Rate Floor              | The Coupon Rate Floor for the leg.  | 18 | R6 |
| Leg Customised Coupon              | <p>The Mixed Rate Customised Coupon for the leg.</p> <p><u>This indicates if the Coupon/interest rate is system calculated or provided by the Issuer.</u></p> <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li>• <u>External</u></li> </ul> <p><u>Indicates that the issuer/sponsor needs to calculate and provide the coupon to the JSE at Reset Date</u></p>  | 19 | S6 |

|  |  |    |    |
|--|--|----|----|
|  | <ul style="list-style-type: none"> <li>• <b>Internal</b><br/>Indicates that sufficient information is available for the JSE systems to automatically calculate the coupon rate at reset date</li> </ul>    |    |    |
| Leg Last Day to Register for Maturity Amount | The Mixed Rate Last Day to Register for the Maturity Amount for the leg. <a href="#">This date will be 1 calendar day prior to the Book Closed Date of the leg.</a>  | 20 | T6 |
| Leg Underlying Index Code                    | The Mixed Rate underlying index code for the leg.  | 21 | U6 |
| Mixed Rate Conversion determination date     | The Mixed Rate conversion determination date for the leg.  | 22 | V6 |
| Base CPI                                     | Applicable base CPI rate.  | 23 | W6 |
| Linked\Reference Index                       | This field is used to indicate if the Bond is linked to an Index which can be one of the following: <ul style="list-style-type: none"> <li>• CPI</li> <li>• OTHER</li> <li>• PPI</li> <li>• RPI</li> </ul> | 24 | x6 |



## 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**, **13h00** 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 suffixed with “\_yyymmdd”.

**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 suffixed with “\_yyymmdd”.

### 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_YYYYMMDD_HHhMM | Workbook Name   | Bonds CA Events Schedule_YYYYMMDD_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               |  |             | Excel Heading              |  |           |
|---------------------------|--|-------------|----------------------------|--|-----------|
|                           |  | Row, Column |                            |  | Cell      |
| File Date                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2021> | 1, 1        | Sheet Date                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2021> | A1        |
| File Title                | Bonds CA Events Schedule                                 | 2, 1        | Sheet Title                | Bonds CA Events Schedule                                 | A2        |
| File Row, Column Headings |  | 4,1-37      | Sheet Row, Column Headings |  | 6, A6-CR6 |
| Data - Start Row          |  | 5           | Data - Start Row           |  | 7         |

| Detail             |  |            |            |  |
|--------------------|--|------------|------------|--|
| Field Name         | Field Description  | CSV Column | Excel Cell |  |
| CA Event ID        | The unique identifier for this specific Corporate Event.   | 1          | A6         |  |
| CA Event Type Name | The type of Corporate Action Event that generates the change to the instrument.  | 2          | B6         |  |
| CA Event Status    | The status of the specific Corporate Event. <ul style="list-style-type: none"> <li>Approved</li> <li>Processed</li> <li>Cancelled</li> </ul> | 3          | C6         |  |
| Issuer Name        | The name of the entity approved by the Exchange to issue Debt Securities on the Exchange <a href="#">under the Interest Rate Market</a>      | 4          | D6         |  |

|                                |  |    |    |
|--------------------------------|--|----|----|
| JSE Alpha Code                 | <p>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.</p> <ul style="list-style-type: none"> <li>• Instruments listed with Issuer Type = “Greenbond” will end with ‘G’.</li> <li>• Instruments listed with Issuer Type = “Professional Board” will end with ‘F’.</li> </ul> <p>Instruments listed with Issuer Type = “Project Bonds” will end with a ‘R’.</p>  | 5  | E6 |
| ISIN                           | <p>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</p> <p>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character.</p>   | 6  | F6 |
| Universal Instrument Master Id | <p>Unique ID assigned to any Instrument generated at the JSE.</p>  | 7  | G6 |
| Issue Type                     | <p><a href="#">Instrument type</a> Used to classify Debt Security Instruments. Types are as follows:</p> <ul style="list-style-type: none"> <li>• <a href="#">Fixed</a></li> <li>• <a href="#">Floating/Variable</a></li> <li>• <a href="#">Mixed Rate Note</a></li> <li>• <a href="#">Index-Linked Notes</a></li> <li>• <a href="#">Credit-Linked Notes</a></li> <li>• <a href="#">Structured Note</a></li> <li>• <a href="#">FXRN-Fixed Rate Note</a></li> <li>• <a href="#">FLRN-Floating Rate Note</a></li> <li>• <a href="#">MXRN-Mixed Rate Note</a></li> <li>• <a href="#">IDXLN-Index-Linked Notes</a></li> <li>• <a href="#">CRLN-Credit Linked Notes</a></li> <li>• <a href="#">STNT-Structured Note</a></li> <li>• <a href="#">ZCNT-Zero Coupon Note</a></li> </ul> | 8  | H6 |
| Effective Date                 | <p>The date that the changes stipulated in the Corporate Action event will become effective.</p>   | 9  | I6 |
| Call Date                      | <p>The date when the call (early redemption) of a debt security will take place.</p>   | 10 | J6 |
| Old Maturity Date              | <p>The current date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.</p>  | 11 | K6 |
| New Maturity Date              | <p>The new date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.</p>  | 12 | L6 |

|                               |   |    |    |
|-------------------------------|---|----|----|
| 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 | M6 |
| 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 | N6 |
| 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 | O6 |
| 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 approximately equal to the nominal amount. The net proceeds that the issuer receives are thus the issue price, less issuance fees. | 17 | P6 |
| Old Issue Price Format        | Format of the current Issue Price i.e., Rand or Percent.  | 18 | Q6 |
| New Issue Price Format        | Format of the new Issue Price i.e., Rand or Percent.  | 19 | R6 |
| 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 | S6 |
| Old Amount Authorised         | If the Corporate Action will lead to a change to the <a href="#">76a</a> authorized amount which the Board of Directors/ Company approved for issue in respect of the Programme, this is the old amount.  | 21 | T6 |
| New Amount Authorised         | If the Corporate Action will lead to a change to the <a href="#">76a</a> authorized amount which the Board of Directors/ Company approved for issue in respect of the Programme, this is the new amount.  | 22 | U6 |
| 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 | V6 |
| Repurchase Amount (ZAR)       | <a href="#">Amount of notes repurchased</a>   | 24 | W6 |
| 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 <a href="#">Interest Rate Market Classification</a> .   | 25 | X6 |
| 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 <a href="#">Interest Rate Market Classification</a> .   | 26 | Y6 |
| 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 <a href="#">Interest Rate Market Classification</a> .   | 27 | Z6 |

|                              |   |    |      |
|------------------------------|---|----|------|
| 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 <a href="#">Interest Rate Market Classification</a> .             | 28 | AA6  |
| 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 <a href="#">Interest Rate Market Classification</a> .       | 29 | AB6  |
| 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 <a href="#">Interest Rate Market Classification</a> .       | 30 | AC6  |
| 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 <a href="#">Interest Rate Market Classification</a> . | 31 | AD6  |
| 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 <a href="#">Interest Rate Market Classification</a> . | 32 | AE6  |
| 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 <a href="#">Interest Rate Market Classification</a> .             | 33 | AF6  |
| 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 <a href="#">Interest Rate Market Classification</a> .             | 34 | AG6  |
| 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 <a href="#">Interest Rate Market Classification</a> .       | 35 | AH6  |
| 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 <a href="#">Interest Rate Market Classification</a> .       | 36 | AI6  |
| 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.<br><a href="#">Coupon Rate is displayed as a percentage limited to 3 decimals</a>   | 37 | AJ6  |
| 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.<br><a href="#">Coupon Rate is displayed as a percentage limited to 3 decimals</a>   | 38 | AK76 |
| 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 | AL6  |

|  |  |    |     |
|--|--|----|-----|
| 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 | AM6 |
| Old Over/Under Indicator                 | <p>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.</p> <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li><u>Over = Reference rate plus Basis points</u></li> <li><u>Under = Reference rate minus Basis points</u></li> <li><u>Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</u></li> </ul> | 41 | AN6 |
| New Step Up/Down Over/Under Indicator    | <p>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.</p> <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li><u>Over = Reference rate plus Basis points</u></li> <li><u>Under = Reference rate minus Basis points</u></li> <li><u>Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</u></li> </ul> | 42 | AO6 |
| 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 | AP6 |
| 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 | AQ6 |
| Tap Amount (ZAR)                         | Indicates the amount the Nominal amount of an already existing Debt Security should be increased with  | 45 | AR6 |
| 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 | AS6 |

|   |  |    |     |
|---|--|----|-----|
| 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 | AT6 |
| Reason for Suspension                     | Indicates the reason for the suspension of the Debt Instrument.  | 48 | AU6 |
| Reason for Unsuspension                   | Indicates the reason for the unsuspension of the Debt Instrument.  | 49 | AV6 |
| 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 | AW6 |
| Approval Date                             | Indicates the date/time the event has been approved by a second user   | 51 | AX6 |
| Leg 1 Type of Interest / Cash Payment     | <p><a href="#">This field will indicate if the interest will be linked to</a></p> <ul style="list-style-type: none"> <li>• <a href="#">C – Cash payment</a></li> <li>• <a href="#">F – Fixed rate</a></li> <li>• <a href="#">K – Payment in kind</a></li> <li>• <a href="#">V – Variable</a></li> <li>• <a href="#">Z – Zero rate/discounted</a></li> </ul> <p>• <a href="#">Indicates type of payment</a></p> | 52 | AY6 |
| Leg 1 Pricing Method                      | The pricing method for the first leg – Yield, <a href="#">Inflation</a> -or Price. Yield if it corresponds to the JSE current pricing formula, <a href="#">Inflation if linked to CPI</a> else it will be Price.   | 53 | AZ6 |
| 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 | BA6 |
| Leg 1 SA Bond Category                    | Contains the Bond Classification category for the first leg as defined by Strate as follows: <ul style="list-style-type: none"> <li>• Category 1 – Zero/discounted instruments</li> <li>• Category 2 – Fixed Coupon Rate with fixed maturity date</li> <li>• Category 3 – Variable rate, fixed maturity date</li> <li>• Category 4 – All others/Flexi</li> </ul>   | 55 | BB6 |
| 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.<br><br>The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use.              | 56 | BC6 |
| 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 set of codes for all market participants. The code is issued by the JSE as the accredited National Numbering Agency for South Africa.   | 57 | BD6 |

|                     |  |    |     |
|---------------------|--|----|-----|
|                     | This is an alphabetic field with a maximum length of 6 characters.   |    |     |
| Leg 1 Pricing Class | <p><del>This is the Financial Instrument Type that is used by JSE (Valuations) to Price the Instrument</del></p> <ul style="list-style-type: none"> <li><del>• AFRN — AMORTISING FLOATING RATE NOTE</del></li> <li><del>• AI — AMORTISING INSTRUMENTS</del></li> <li><del>• CI — CUSTOMISED INSTRUMENTS</del></li> <li><del>• CLN — CREDIT LINKED NOTE</del></li> <li><del>• CP — COMMERCIAL PAPER</del></li> <li><del>• CPI — CPI ISSUE</del></li> <li><del>• ESN — EQUITY STRUCTURED NOTE</del></li> <li><del>• ETF — EXCHANGE TRADED FUND</del></li> <li><del>• F — FIXED</del></li> <li><del>• FC — FIXED COUPON QUARTERLY</del></li> <li><del>• FRN — FLOATING RATE NOTE</del></li> <li><del>• FRNW — WEIGHTED FLOATING RATE NOTE</del></li> <li><del>• NCD — NEGOTIABLE CERTIFICATE OF DEPOSIT</del></li> <li><del>• P — PERPETUITY</del></li> <li><del>• V — VANILLA FIXED COUPON</del></li> </ul> <p><u>An internal code used as an indication of the pricing methodology used. Values include:</u></p> <p><u>AFRN - Amortising Floating Rate Note</u></p> <p><u>AI - Amortising Instruments</u></p> <p><u>CI - Customised Instruments</u></p> <p><u>CP - Commercial Paper</u></p> <p><u>CPI – Inflation linked</u></p> <p><u>ESN - Equity Structured Note</u></p> <p><u>F - Fixed</u></p> <p><u>FC - Fixed Coupon Quarterly</u></p> <p><u>FRN - Floating Rate Note</u></p> <p><u>P - Perpetuity</u></p> | 58 | BE6 |



|                               |   |    |     |
|-------------------------------|---|----|-----|
|                               | <a href="#">V - Vanilla Fixed</a>   |    |     |
| Leg 1 Coupon Rate             | The first leg of the coupon/interest rate of the Debt Security.<br><a href="#">Coupon Rate is displayed as a percentage limited to 3 decimals</a>   | 59 | BF6 |
| Leg 1 Business Day Convention | The first leg of how payments / maturity will be treated if it should fall on a non-business day.<br><a href="#">Available values include:</a> <ul style="list-style-type: none"> <li>• <a href="#">Following</a>(This means that the interest will be paid on the first business day after the weekend or public holiday.)</li> <li>• <a href="#">Modified Following</a>(The same rule as above applies. However, if the first business day after the weekend or public holiday falls in a new calendar month the last business day before the weekend / public holiday will be used instead.)</li> <li>• <a href="#">Preceding</a>(This means that the interest will be paid on the last business day before the weekend or public holiday)</li> </ul>  | 60 | BG6 |
| Leg 1 Coupon Frequency        | The first leg of the number of coupon/interest payments that will be made annually.<br><a href="#">Available values include:</a> <ul style="list-style-type: none"> <li>• <a href="#">Annually</a></li> <li>• <a href="#">At Maturity</a></li> <li>• <a href="#">Monthly</a></li> <li>• <a href="#">No Coupon</a></li> <li>• <a href="#">Onetime</a></li> <li>• <a href="#">Quarterly</a></li> <li>• <a href="#">Semi Annually</a></li> <li>• <a href="#">Tri-Annually</a></li> </ul> <p><a href="#">*‘At Maturity’ and ‘No coupon’ frequency is used to indicate the business truth that this bond will repay capital only (no coupon) or the capital and interest at the maturity date (at maturity)</a></p> <p><a href="#">No coupon schedule is generated for these types of coupon frequencies and will not be included in the ‘coupon schedule’ file. The ‘First Interest / Coupon date’, ‘First Books close date’ and ‘Last Day to</a></p> | 61 | BH6 |

|                              |  |    |     |
|------------------------------|--|----|-----|
|                              | <a href="#">Register for Maturity Amount' fields that are included in the 'coupon general' file is to indicate the dates for the capital repayment at maturity, required by the market for processing.</a>   |    |     |
| Leg 1 Coupon Payment Type    | <p>The first leg of the type of Coupon Payment that the Debt Security will pay e.g.</p> <ul style="list-style-type: none"> <li>• Fixed Coupon: For Fixed Rate Note bonds</li> <li>• Index Linked Coupon: For Index Linked Bonds</li> <li>• Variable Coupon: For Floating Rate Note Bonds</li> <li>• Zero coupon: For Bonds that don't pay any coupon</li> </ul>  | 62 | BI6 |
| 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 | BJ6 |
| 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 | BK6 |
| Leg 1 Over/Under             | <p>The first leg that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.</p> <p><a href="#">Available values include:</a></p> <ul style="list-style-type: none"> <li>• <a href="#">Over = Reference rate plus Basis points</a></li> <li>• <a href="#">Under = Reference rate minus Basis points</a></li> <li>• <a href="#">Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</a></li> </ul> | 65 | BL6 |
| Leg 1 Rate of Reference Rate | <p>The first leg that indicates the rate (for the Reference Rate) used for the Coupon calculation.</p> <p><a href="#">Rate is displayed as a percentage limited to 3 decimals</a></p>  | 66 | BM6 |
| 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 | BN6 |
| 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. <a href="#">Rate is displayed as a percentage limited to 3 decimals</a>  | 68 | BO6 |
| 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. <a href="#">Rate is displayed as a percentage limited to 3 decimals</a>  | 69 | BP6 |
| Leg 1 Customised Coupon      | <p>The first leg that indicates when the Coupon/interest rate is calculated and provided by the Issuer.</p> <p><a href="#">This is when the Coupon/interest rate is system calculated or provided by the Issuer.</a></p> <p><a href="#">Available values include:</a></p>  | 70 | BQ6 |

|                                       |  |    |     |
|---------------------------------------|--|----|-----|
|                                       | <ul style="list-style-type: none"> <li>• <b>External</b><br/><a href="#">Indicates that the issuer/sponsor needs to calculate and provide the coupon to the JSE at Reset Date</a></li> <li>• <b>Internal</b><br/><a href="#">Indicates that sufficient information is available for the JSE systems to automatically calculate the coupon rate at reset date</a></li> </ul>  |    |     |
| Leg 1 Day count convention            | <p>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.</p> <p>Options are:</p> <ul style="list-style-type: none"> <li>• 30/360</li> <li>• Actual/360</li> <li>• Actual/365</li> </ul> | 71 | BR6 |
| Leg 1 Date of Listing Reference rate  | The first leg that indicates the specified date to be used for the Reference Rate.   | 72 | BS6 |
| Leg 1 Base CPI                        | The first leg that indicates the applicable base CPI rate.   | 73 | BT6 |
| Leg 1 Linked\Reference Index          | <p>The first leg that indicates if the Bond is linked to an Index which can be one of the following:</p> <ul style="list-style-type: none"> <li>• CPI</li> <li>• OTHER</li> <li>• PPI</li> <li>• RPI</li> </ul>  | 74 | BU6 |
| Leg 2 Type of Interest / Cash Payment | <p><del>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</del></p> <p>This field will indicate if the interest will be linked to</p> <ul style="list-style-type: none"> <li>• C – Cash payment</li> <li>• F – Fixed rate</li> <li>• K – Payment in kind</li> <li>• V – Variable</li> <li>• Z – Zero rate/discounted</li> </ul>  | 75 | BV6 |

|                                 |   |    |     |
|---------------------------------|---|----|-----|
|                                 | <p>OR</p> <p>If one of the below selections were made in CFI Group 2, various options will be available in this field. (Refer detailed sheet)</p> <ul style="list-style-type: none"> <li>• <del>S – Structured instruments (capital protection)</del></li> <li>• <del>E – Structured instruments (without capital protection)</del></li> <li>• <del>G – Mortgage-backed securities</del></li> <li>• <del>A – Asset-backed securities</del></li> </ul>     |    |     |
| Leg 2 Pricing Method            | The pricing method for the second leg – Yield, <a href="#">Inflation</a> or Price. Yield if it corresponds to the JSE current pricing formula, <a href="#">inflation if linked to CPI</a> else it will be Price.  | 76 | BW6 |
| 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 | BX6 |
| Leg 2 SA Bond Category          | Contains the Bond Classification category for the second leg as defined by Strate as follows: <ul style="list-style-type: none"> <li>• Category 1 – Zero/discounted instruments</li> <li>• Category 2 – Fixed Coupon Rate with fixed maturity date</li> <li>• Category 3 – Variable rate, fixed maturity date</li> <li>• Category 4 – All others/Flexi</li> </ul>   | 78 | BY6 |
| 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.<br><br>The FISN is not meant to be machine-readable, but to provide a short format for essential information about a security for human use.  | 80 | BZ6 |
| 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.<br><br>This is an alphabetic field with a maximum length of 6 characters.  | 81 | CA6 |
| Leg 2 Pricing Class             | <p><del>This is the Financial Instrument Type that is used by JSE (Valuations) to Price the Instrument</del></p> <ul style="list-style-type: none"> <li>• <del>AFRN – AMORTISING FLOATING RATE NOTE</del></li> <li>• <del>AI – AMORTISING INSTRUMENTS</del></li> <li>• <del>CI – CUSTOMISED INSTRUMENTS</del></li> <li>• <del>CLN – CREDIT LINKED NOTE</del></li> <li>• <del>CP – COMMERCIAL PAPER</del></li> <li>• <del>CPI – CPI ISSUE</del></li> </ul> | 82 | CB6 |

|                               |   |    |     |
|-------------------------------|---|----|-----|
|                               | <ul style="list-style-type: none"> <li>• <del>ESN</del> — EQUITY STRUCTURED NOTE</li> <li>• <del>ETF</del> — EXCHANGE TRADED FUND</li> <li>• <del>F</del> — FIXED</li> <li>• <del>FC</del> — FIXED COUPON QUARTERLY</li> <li>• <del>FRN</del> — FLOATING RATE NOTE</li> <li>• <del>FRNW</del> — WEIGHTED FLOATING RATE NOTE</li> <li>• <del>NCD</del> — NEGOTIABLE CERTIFICATE OF DEPOSIT</li> <li>• <del>P</del> — PERPETUITY</li> <li>• <del>V</del> — VANILLA FIXED COUPON</li> </ul> <p>An internal code used as an indication of the pricing methodology used. Values include:</p> <p><a href="#">AFRN - Amortising Floating Rate Note</a></p> <p><a href="#">AI - Amortising Instruments</a></p> <p><a href="#">CI - Customised Instruments</a></p> <p><a href="#">CP - Commercial Paper</a></p> <p><a href="#">CPI – Inflation linked</a></p> <p><a href="#">ESN - Equity Structured Note</a></p> <p><a href="#">F - Fixed</a></p> <p><a href="#">FC - Fixed Coupon Quarterly</a></p> <p><a href="#">FRN - Floating Rate Note</a></p> <p><a href="#">P - Perpetuity</a></p> <p><a href="#">V - Vanilla Fixed</a></p> |    |     |
| Leg 2 Coupon Rate             | The second leg of the coupon/interest rate of the Debt Security. <a href="#">Coupon Rate is displayed as a percentage limited to 3 decimals</a>   | 83 | CC6 |
| Leg 2 Business Day Convention | The second leg of how payments / maturity will be treated if it should fall on a non-business day.<br><a href="#">Available values include:</a>   | 84 | CD6 |
|                               | <ul style="list-style-type: none"> <li>• <a href="#">Following</a>(This means that the interest will be paid on the first business day after the weekend or public holiday.)</li> </ul>   |    |     |

|                           |   |    |     |
|---------------------------|---|----|-----|
|                           | <ul style="list-style-type: none"> <li>• <b>Modified Following</b>(The same rule as above applies. However, if the first business day after the weekend or public holiday falls in a new calendar month the last business day before the weekend / public holiday will be used instead.)</li> <li>• <b>Preceding</b>(This means that the interest will be paid on the last business day before the weekend or public holiday.)</li> </ul>   |    |     |
| Leg 2 Coupon Frequency    | <p>The second leg of the number of coupon/interest payments that will be made annually.</p> <p><u>Available values include:</u></p> <ul style="list-style-type: none"> <li>• <u>Annually</u></li> <li>• <u>At Maturity</u></li> <li>• <u>Monthly</u></li> <li>• <u>No Coupon</u></li> <li>• <u>Onetime</u></li> <li>• <u>Quarterly</u></li> <li>• <u>Semi Annually</u></li> <li>• <u>Tri-Annually</u></li> </ul> <p><u>*'At Maturity' and 'No coupon' frequency is used to indicate the business truth that this bond will repay capital only (no coupon) or the capital and interest at the maturity date (at maturity)</u></p> <p><u>No coupon schedule is generated for these types of coupon frequencies and will not be included in the 'coupon schedule' file. The 'First Interest / Coupon date', 'First Books close date' and 'Last Day to Register for Maturity Amount' fields that are included in the 'coupon general' file is to indicate the dates for the capital repayment at maturity, required by the market for processing.</u></p> | 85 | CE6 |
| Leg 2 Coupon Payment Type | <p>The second leg of the type of Coupon Payment that the Debt Security will pay e.g.</p> <ul style="list-style-type: none"> <li>• Fixed Coupon: For Fixed Rate Note bonds</li> <li>• Index Linked Coupon: For Index Linked Bonds</li> <li>• Variable Coupon: For Floating Rate Note Bonds</li> </ul> <p>Zero coupon: For Bonds that don't pay any coupon</p>  | 86 | CF6 |

|                              |   |    |     |
|------------------------------|---|----|-----|
| 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 | CG6 |
| Leg 2 Basis points           | The second that indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.  | 88 | CH6 |
| Leg 2 Over/Under             | The second leg that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.<br><u>Available values include:</u> <ul style="list-style-type: none"> <li>• <u>Over = Reference rate plus Basis points</u></li> <li>• <u>Under = Reference rate minus Basis points</u></li> <li>• <u>Margin/bps less ref rate = Basis points minus the reference rate (This option is applicable to Inverse Floating Rate Notes)</u></li> </ul>  | 89 | CI6 |
| Leg 2 Rate of Reference Rate | The second leg that indicates the rate (for the Reference Rate) used for the Coupon calculation.<br><u>Rate is displayed as a percentage limited to 3 decimals</u>  | 90 | CJ6 |
| 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 | CK6 |
| 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. <u>Rate is displayed as a percentage limited to 3 decimals</u>   | 92 | CL6 |
| 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. <u>Rate is displayed as a percentage limited to 3 decimals</u>   | 93 | CM6 |
| Leg 2 Customised Coupon      | The first leg that indicates when the Coupon/interest rate is calculated <del>and</del> <u>or</u> provided by the Issuer.<br><u>Available values include:</u> <ul style="list-style-type: none"> <li>• <u>External</u><br/><u>Indicates that the issuer/sponsor needs to calculate and provide the coupon to the JSE at Reset Date</u></li> <li>• <u>Internal</u><br/><u>Indicates that sufficient information is available for the JSE systems to automatically calculate the coupon rate at reset date</u></li> </ul> | 94 | CN6 |
| 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   | 95 | CO6 |

|                                      |   |    |     |
|--------------------------------------|---|----|-----|
|                                      | <p>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.</p> <p>Options are:</p> <ul style="list-style-type: none"> <li>• 30/360</li> <li>• Actual/360</li> <li>• Actual/365</li> </ul> |    |     |
| Leg 2 Date of Listing Reference rate | The second leg that indicates the specified date to be used for the Reference Rate.   | 96 | CP6 |
| Leg 2 Base CPI                       | The second leg that indicates the applicable base CPI rate.   | 97 | CQ6 |
| Leg 2 Linked\Reference Index         | <p>The second leg that indicates if the Bond is linked to an Index which can be one of the following:</p> <ul style="list-style-type: none"> <li>• CPI</li> <li>• OTHER</li> <li>• PPI</li> <li>• RPI</li> </ul>  | 98 | CR6 |
| Pricing redemption date              | <p>The date field is used for calculating the valuation of the instrument up to the specified date. This date is set to the next Call Date and then updated to either the next Call date or the Maturity date if the instrument is not called. If there is no call date this date is set to legal Final Maturity date.</p>  | 99 | CS6 |



### 6.3 BONDS CORPORATE ACTIONS REFERENCE DATA UPDATE EVENT

Note: Detail in this file includes manual update(s) done on any field on a bond instrument, where it wasn't updated through a standard corporate event

| CSV Version     |   | Excel Version   |                         |
|-----------------|---|-----------------|-------------------------|
| File Name       | Bonds CA Reference Data Update Event_YYMMDD_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><br>Date : <dd mmm yyyy>/<(10 Mar 2020)> | 1, 1        | Sheet Date                 |      |
| File Title                | Bonds CA Reference Data Update Event                        | 2, 1        | Sheet Title                |      |
| File Row, Column Headings |   | 4,1-14      | Sheet Row, Column Headings |      |
| Data - Start Row          |   | 5           |                            |      |

| Detail          |   |            |            |  |
|-----------------|---|------------|------------|--|
| Field Name      | Field Description   | CSV Column | Excel Cell |  |
| CA Event ID     | The unique identifier for this specific Corporate Event.  | 1          | A6         |  |
| CA Event Status | The status of the specific Corporate Event.   | 2          | B6         |  |
| Issuer Name     | The name of the entity approved by the Exchange to issue Debt Securities on the Exchange <a href="#">under the Interest Rate Market</a>   | 3          | C6         |  |
| 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.<br><br>• <del>Instruments listed with Issuer Type = “Greenbond” will end with ‘G’.</del> | 4          | D6         |  |

|                                |   |    |    |
|--------------------------------|---|----|----|
|                                | <ul style="list-style-type: none"> <li>• <del>Instruments listed with Issuer Type = “Professional Board” will end with ‘F’.</del></li> <li>• <del>Instruments listed with Issuer Type = “Project Bonds” will end with a ‘R’.</del></li> </ul>   |    |    |
| ISIN                           | <p>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</p> <p>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.</p>  | 5  | E6 |
| Universal Instrument Master Id | Unique ID assigned to any Instrument generated at the JSE.  | 6  | F6 |
| Issue Type                     | <p><a href="#">Instrument type</a> used to classify Debt Security Instruments. Types are as follows:</p> <ul style="list-style-type: none"> <li>• <del>Fixed</del></li> <li>• <del>Floating/Variable</del></li> <li>• <del>Mixed Rate Note</del></li> <li>• <del>Index-Linked Notes</del></li> <li>• <del>Credit Linked Notes</del></li> <li>• <del>Structured Note</del> <ul style="list-style-type: none"> <li>• <del>FXRN-Fixed Rate Note</del></li> <li>• <del>FLRN-Floating Rate Note</del></li> <li>• <del>MXRN-Mixed Rate Note</del></li> <li>• <del>IDXLN-Index-Linked Notes</del></li> <li>• <del>CRLN-Credit Linked Notes</del></li> <li>• <del>STNT-Structured Note</del></li> <li>• <del>ZCNT-Zero Coupon Note</del></li> </ul> </li> </ul> | 7  | G6 |
| Effective Date                 | The date that the changes stipulated in the Corporate Action event will become effective.   | 8  | H6 |
| Changed Field Name             | Name of the field being changed   | 9  | I6 |
| Qualifier                      | <del>Amortising Partial Redemption Effective Date Specific qualifier of field being changed if multi-occurring field</del>  | 10 | J6 |
| Old Value                      | Value Before Event  | 11 | K6 |
| New Value                      | Value After Event   | 12 | L6 |
| 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 | M6 |
| Approval Date                  | Indicates the date/time the event has been approved by a second user  | 14 | N6 |

## 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**, **13h30** 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 suffixed with “\_yyymmdd”.

### 7.1 DAILY DATA FILE NAMES AND LOCATION

| CSV Format File Names   | IDP Folder Location  |
|---|--|
| Bonds Coupon Rate Update_YYYYMMDD_Early.csv<br>Bonds Coupon Rate Update_YYYYMMDD_Late.csv | Distribution\Bonds Market Prod\Market Data\Bonds Coupon Rate Update\ |

| Excel Format File Names  | IDP Folder Location  |
|--|--|
| Bonds Coupon Rate Update_YYYYMMDD_Early.xlsx<br>Bonds Coupon Rate Update_YYYYMMDD_Early.xlsx | Distribution\Bonds Market Prod\Market Data\Bonds Coupon Rate Update\ |

## 7.2 BONDS COUPON RATE UPDATE

The file is disseminated twice a day.

- The early file which is created at 10h24 will include the majority of the reset instruments for the day, if linked to JIBAR with a standard calculation (Customised coupon indicator = internal).
- The second (late) file disseminated at 13h30 is a delta file and will only include resets for instruments that wasn't included in the first file where these bonds are linked to complex formulas where the Issuer has to calculate and provide the updated rate to the JSE (Customised coupon indicator = external)

| CSV Version            |   | Excel Version          |   |
|------------------------|---|------------------------|---|
| <b>File Name</b>       | Bonds Coupon Rate Update_YYYYMMDD_Early<br>Bonds Coupon Rate Update_YYYYMMDD_Late | <b>Workbook Name</b>   | Bonds Coupon Rate Update_YYYYMMDD_Early<br>Bonds Coupon Rate Update_YYYYMMDD_Late |
| <b>File type</b>       | CSV   | <b>File Type</b>       | XLS   |
|                        |   | <b>Sheet Name</b>      | Bonds CA Coupon Rate Update_YYYYMMDD  |
| <b>Field delimiter</b> | Semi-colon ";"  | <b>Field Delimiter</b> | n/a   |
| <b>File delimiter</b>  | Blank Row   | <b>Sheet Delimiter</b> | Blank Row   |
| <b>Total rows</b>      | Varies  | <b>Total rows</b>      | Varies  |
| <b>Total columns</b>   | Fixed – 21  | <b>Total cells</b>     | Fixed - 21  |

| CSV Heading                      |   |             | Excel Heading                     |  |          |
|----------------------------------|---|-------------|-----------------------------------|--|----------|
|                                  |   | Row, Column |                                   |  | Cell     |
| <b>File Date</b>                 | <Pattern>/<Example><br>Date : <dd mmm yyyy>/<10 Mar 2021> | 1, 1        | <b>Sheet Date</b>                 | <Pattern>/<Example><br>Date: <dd mmm yyyy>/<10 Mar 2021> | A1       |
| <b>File Title</b>                | Bonds Coupon Rate Update                                  | 2, 1        | <b>Sheet Title</b>                | Bonds Coupon Rate Update                                 | A2       |
| <b>File Row, Column Headings</b> |   | 6,1-20      | <b>Sheet Row, Column Headings</b> |  | 6, A6-T6 |
| <b>Data - Start Row</b>          |   | 5           | <b>Data - Start Row</b>           |  | 7        |

| Detail      |  |  |  |            |            |
|-------------|--|--|--|------------|------------|
| Field Name  | Field Description  |  |  | CSV Column | Excel Cell |
| CA Event ID | The unique identifier for this specific Corporate Event. |  |  | 1          | A6         |

|                                |   |   |    |
|--------------------------------|---|---|----|
| CA Event Status                | The status of the specific Corporate Event.   | 3 | B6 |
| Issuer Name                    | The name of the entity approved by the Exchange to issue Debt Securities on the Exchange <a href="#">under the Interest Rate Market</a>   | 4 | C6 |
| JSE Alpha Code                 | <p>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.</p> <ul style="list-style-type: none"> <li>• <a href="#">Instruments listed with Issuer Type = “Greenbond” will end with ‘G’.</a></li> <li>• <a href="#">Instruments listed with Issuer Type = “Professional Board” will end with ‘F’.</a></li> <li>• <a href="#">Instruments listed with Issuer Type = “Project Bonds” will end with a ‘R’.</a></li> </ul> | 5 | D6 |
| ISIN                           | <p>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</p> <p>It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumeric national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character.</p>  | 6 | E6 |
| Universal Instrument Master Id | Unique ID assigned to any Instrument generated at the JSE.  | 7 | F6 |
| Coupon Payment Type            | <p><a href="#">This field describes the type of Coupon Payment that the Bond will pay e.g.</a></p> <ul style="list-style-type: none"> <li>• <a href="#">Fixed Coupon: For Fixed Rate Note bonds</a></li> <li>• <a href="#">Index Linked Coupon: For Index Linked Bonds</a></li> <li>• <a href="#">Variable Coupon: For Floating Rate Note Bonds</a></li> </ul> <p><a href="#">Zero coupon: For Bonds that don’t pay any coupon</a></p>  | 8 | G6 |
| Coupon Frequency               | <p>The number of coupon/interest payments made annually.</p> <p><a href="#">Available values include:</a></p> <ul style="list-style-type: none"> <li>• <a href="#">Annually</a></li> <li>• <a href="#">At Maturity</a></li> <li>• <a href="#">Monthly</a></li> <li>• <a href="#">No Coupon</a></li> <li>• <a href="#">Onetime</a></li> </ul>  | 9 | H6 |

|                         |   |    |    |
|-------------------------|---|----|----|
|                         | <ul style="list-style-type: none"> <li>• <a href="#">Quarterly</a></li> <li>• <a href="#">Semi Annually</a></li> <li>• <a href="#">Tri-Annually</a></li> </ul> <p><a href="#">*‘At Maturity’ and ‘No coupon’ frequency is used to indicate the business truth that this bond will repay capital only (no coupon) or the capital and interest at the maturity date (at maturity)</a></p> <p><a href="#">No coupon schedule is generated for these types of coupon frequencies and will not be included in the ‘coupon schedule’ file. The ‘First Interest / Coupon date’, ‘First Books close date’ and ‘Last Day to Register for Maturity Amount’ fields that are included in the ‘coupon general’ file is to indicate the dates for the capital repayment at maturity, required by the market for processing.</a></p> |    |    |
| Customised Coupon       | <p>This <a href="#">indicates if the is when the</a> Coupon/interest rate is <a href="#">system</a> calculated <del>and or</del> provided by the Issuer.</p> <p><a href="#">Available values include:</a></p> <ul style="list-style-type: none"> <li>• <a href="#">External</a></li> </ul> <p><a href="#">Indicates that the issuer/sponsor needs to calculate and provide the coupon to the JSE at Reset Date</a></p> <ul style="list-style-type: none"> <li>• <a href="#">Internal</a></li> </ul> <p><a href="#">Indicates that sufficient information is available for the JSE systems to automatically calculate the coupon rate at reset date</a></p>  | 10 | I6 |
| Business Day Convention | <p>Indicates how payments / maturity will be treated if it should fall on a non-business day.</p> <p><a href="#">Available values include:</a></p> <ul style="list-style-type: none"> <li>• <a href="#">Following</a>(This means that the interest will be paid on the first business day after the weekend or public holiday.)</li> <li>• <a href="#">Modified Following</a>(The same rule as above applies. However, if the first business day after the weekend or public holiday falls in a new calendar month the last business day before the weekend / public holiday will be used instead.)</li> <li>• <a href="#">Preceding</a>(This means that the interest will be paid on the last business day before the weekend or public holiday.)</li> </ul>   | 11 | J6 |

|  |   |    |    |
|--|---|----|----|
| Old Coupon Rate                          | The old coupon/interest rate of the Debt Security. <a href="#">Rate is displayed as a percentage limited to 3 decimals</a>  | 12 | K6 |
| New Coupon Rate                          | The new coupon/interest rate of the Debt Security. <a href="#">Rate is displayed as a percentage limited to 3 decimals</a>  | 13 | L6 |
| New Basis Points                         | Indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.  | 14 | M6 |
| 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.<br><a href="#">Available values include:</a> <ul style="list-style-type: none"> <li>• <a href="#">Over = Reference rate plus Basis points</a></li> <li>• <a href="#">Under = Reference rate minus Basis points</a></li> <li>• <a href="#">Margin/bps less ref rate = Basis points minus the eference rate (This option is applicable to Inverse Floating Rate Notes)</a></li> </ul> | 15 | N6 |
| New Reference Rate                       | Indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index.   | 16 | O6 |
| <del>New</del> xt Rate of Reference Rate | <del>The next rate (for the Reference Rate) that will be used for the Coupon calculation.</del> <a href="#">The rate (for the Reference Rate) used for the Coupon calculation</a>   | 17 | P6 |
| Next Coupon Date                         | The next date when a Debt Security will pay a coupon but depending on the business day convention.  | 18 | Q6 |
| Next Reset Date                          | The next date when a Debt Security will pay a coupon but depending on the business day convention.  | 19 | R6 |
| Next payment Date                        | Next coupon payment date.   | 20 | S6 |
| Approval Date                            | Indicates the date/time the event has been approved by a second user  | 21 | T6 |