

## SERVICE HOTLINE

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Information Services

### ENHANCEMENT TO THE BONDS INSTRUMENT REFERENCE, CA EVENTS SCHEDULE, AND BONDS COUPON UPDATE DATA PRODUCTS - EFFECTIVE 3 JULY 2023

We wish to draw your attention to the enhancement that the JSE will be implementing to the Bonds Instrument Reference data product, effective **Monday, 3 July 2023**. This enhancement attributed to our ongoing mission to provide more value to you. The enhancement has been determined internally or raised by subscribers to the data product.

The enhancement is to add another indicator in the **Over/Under, Old Over/Under Indicator, New Step Up/Down Over/Under Indicator, New Over/Under Indicator** fields named “**margin/bps less ref rate**”, this is to cater for the Inverse Floating Rate Notes. There are no changes to Layouts of the data product except that the new indicator will be published for the Inverse Floating Rate Notes. Attached sample files are provided to assist with any changes you would like to make to your systems.

In addition to this enhancement and as part of our on-going process reviews, we have made wholesale updates of the various business descriptions the products specifications, these updates are to ensure that the information is relevant and up to date. The specifications document is provided to you with tracked changes to make it easy for you to identify the updates.

Should you have any queries about this announcement, please send an email to [mdproducts@jse.co.za](mailto:mdproducts@jse.co.za)

#### MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers

#### ENVIRONMENT(S):

Production

#### ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or [customersupport@jse.co.za](mailto:customersupport@jse.co.za)