

Bonds Reference and Corporate Actions Data Products Specifications

Version: 5.0

Date: November 2022

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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"> • Add "LEI Code" Field on the Bonds Instrument General data product file (Daily & Monthly). • Add "LEI Code" Field on the New Bonds Listing General data product file. • Add "Pricing redemption date" field on the Bonds CA Event Schedule. • Update Coupon Rate Update files name by removing time suffix and replace it with Early & Late. • Add "ISIN" field on all Bonds Instrument Reference data product files. • Rename the field titled "ISIN" on the Bonds Reference Instrument data file to "Reference Instrument ISIN". • Rename the field titled "ISIN" on the New Bonds Listing Reference Instrument data file to "Reference Instrument ISIN".

2 DISCLAIMER

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

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

2.1 FTP SITE AND FOLDERS

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

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

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

2.2 USER ID AND PASSWORD

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

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

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

3 PRODUCT FAMILY

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

1. **Bonds Instrument Reference** - provides key reference data of all Debt Securities instruments that are listed instruments in the Bond Market.
2. **New Bonds Listing** - provides key reference data of all Debt Securities instruments that are in the process of being listed on the JSE Bond market but are not yet listed. Once the security is listed, its reference data will only be made available via the Bond Instrument Reference data product.
3. **Bonds Corporate Actions Events Schedule** - provides key upcoming corporate actions event data of all listed Debt Securities instruments.
4. **Bonds Coupon Rate Update** - product provides key upcoming Rate changes that affect all Debt Securities instruments listed in the Bond Market.

4 BONDS INSTRUMENT REFERENCE

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

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

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

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

To cater for historical retrieval, the daily and monthly data files for the last rolling 40 business days will be available on the IDP server with the historical data files 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 Prod\Market Data\Daily Bonds Instrument Reference\
2	Bonds Instrument Redemption Schedule_YYYYMMDD.csv	
3	Bonds Instrument Coupon General_YYYYMMDD.csv	
4	Bonds Instrument Coupon Schedule_YYYYMMDD.csv	
5	Bonds Instrument Callable Step Up_YYYYMMDD.csv	
6	Bonds Instrument Market Listing_YYYYMMDD.csv	
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 Prod\Market Data\Daily Bonds Instrument Reference\

4.2 MONTHLY DATA FILE NAMES AND LOCATION

	CSV Format File Names	IDP Folder Location
1	Monthly Bonds Instrument General_YYYYMMDD.csv	DISTRIBUTION\Bonds Market Prod\Market Data\Monthly Bonds Instrument Reference\
2	Monthly Bonds Instrument Redemption Schedule_YYYYMMDD.csv	
3	Monthly Bonds Instrument Coupon General_YYYYMMDD.csv	
4	Monthly Bonds Instrument Coupon Schedule_YYYYMMDD.csv	
5	Monthly Bonds Instrument Callable Step Up_YYYYMMDD.csv	
6	Monthly Bonds Instrument Market Listing_YYYYMMDD.csv	
7	Monthly Bonds Instrument Split Maturity Schedule_YYYYMMDD.csv	
8	Monthly Bonds Instrument Reference Index_YYYYMMDD.csv	
9	Monthly Bonds 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 Prod\Market Data\Monthly Bonds Instrument Reference\

4.3 BONDS INSTRUMENT GENERAL

CSV Version		Excel Version	
File Name	Bonds Instrument General_YYYYMMDD	Workbook Name	Bond Instrument Reference_YYYYMMDD
File type	CSV	File Type	XLS
		Sheet Name	General
Field delimiter	Semi-colon ";"	Field Delimiter	n/a
File delimiter	Blank Row	Sheet Delimiter	Blank Row
Total rows	Varies	Total rows	Varies
Total columns	Fixed – 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> Date : <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> 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"> Instruments listed with Issuer Type = “Greenbond” will end with ‘G’. Instruments listed with Issuer Type = “Professional Board” will end with ‘F’. 	2	B6

	<ul style="list-style-type: none"> Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'. 		
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	An entity, approved by the Exchange, that has issued Debt Securities on the Exchange	4	D6
<u>LEI Code</u>	<u>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</u>	<u>5</u>	<u>E6</u>
Issue Type	<p>Used to classify Debt Security Instruments. Types are as follows:</p> <ul style="list-style-type: none"> Fixed Floating/Variable Mixed Rate Note Index-Linked Notes Credit Linked Notes Structured Note Zero 	<u>65</u>	<u>F6E6</u>
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>	<u>76</u>	<u>G6F6</u>
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>	<u>87</u>	<u>H6G6</u>
Issue Date	The date upon which a Debt Security is listed on the exchange.	<u>98</u>	<u>I6H6</u>
Listed/Unlisted Flag	Flag that denotes whether the Debt Security is listed on the exchange or not.	<u>109</u>	<u>J6I6</u>

Status	Indicates the status of the Listed Debt Security. The status are as follows: <ul style="list-style-type: none"> Listed but pending coupon Listed Delisted Matured Called Redeemed Repurchased Suspended 	1140	K6J6
Status Reason	Additional optional status information relevant for Suspension status.	1244	L6K6
Nominal Amount	The nominal amount of Debt Security issued by the Issuer and placed in the market.	1342	M6L6
Amount Authorised	The amount which the Board of Directors/ Company has approved for issue in respect of the Programme.	1443	N6M6
Issue Price Format	Format of the Issue Price i.e. Rand or Percent.	1544	O6N6
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.	1645	P6O6
Maturity Date	The date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.	1746	Q6P6
Legal Final Maturity Date	The legal final maturity date of the Debt Security as stated in the official documentation.	1847	R6Q6
Pricing Redemption date	The date on which the bond matures. For callable bonds the earlier redemption date will be shown in this field and the final redemption date in the Maturity Date field	1948	S6R6
Most recent Redemption date	The most recent date that the bond matured.	2049	T6S6
Pricing Method	Indicates the pricing method – Yield or Price. Yield if it corresponds to the JSE current pricing formula else it will be Price.	2120	U6T6
Bond Calculator Indicator	If the Debt Security can be priced, then this is flagged with “Y”.	2221	V6U6
Settlement Method	Specifies the settlement method of the underlying Debt Security. Sample values include “electronic” or “physical”.	2322	W6V6

Settlement Provider	Central Security Depository (CSD) that provides/facilitates settlement. Two possible values are “Strate” and “Granite”.	2423	X6W6
SA Bond Category	The Strate Bond Classification categories are as follows <ul style="list-style-type: none"> • Category 1 – Zero/discounted instruments • Category 2 – Fixed Coupon Rate with fixed maturity date • Category 3 – Variable rate, fixed maturity date • Category 4 – All others/Flexi 	2524	Y6X6
Sub-Sector	The sub-sector of the Issuer. This pertains to an internal structure maintained by JSE Issuer Regulation division. The field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a much granular level compared to the Major Division or Sector such as Cash Grains, Vegetables, Dairy Farms, Forestry etc. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	2625	Z6Y6
Sector	This field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a much granular level compared to the Major Division such as Agricultural Production Crops, Livestock etc. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	2726	AA6Z6
Major Division	This field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a high level such as Agriculture, Forestry, Forestry, Fishing mining etc. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	2827	AB6AA6
Guarantee or Ranking	This field dictates the pay-out order in the event that the issuer cannot meet its financial obligations. This is a ranking structure that is used by issuers to prioritize debt pay-out. <ul style="list-style-type: none"> • T= Government guarantee - select which government RSA/NAM • G = Joint guarantee • S = Secured • S = Senior Secured • S = Junior Secured • S = Secured Class A 	2928	AC6AB6

	<ul style="list-style-type: none"> • S = Secured Class B • S = Secured Class C • S = Secured Class D • S = Secured Class E • S = Secured Class F • P = Negative pledge • N = Senior Unsecured • N = Unsubordinated Unsecured • N = Senior Unsecured Unsubordinated • N = Unsubordinated, Unconditional, Unsecured • O = Senior Unsecured Subordinated • Q = Junior Unsecured • J = Junior Unsecured Subordinated • C = Supranational • U = Unsecured/Unguaranteed • U = Subordinated Unsecured Tier 1 • U = Subordinated Unsecured Tier 2 • U = Subordinated Unsecured 		
Redemption/Reimbursement	This field indicates the retirement provisions made for the debt issue.	3029	AD6AG6
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	3130	AE6AD6
Underlying Issuer Foreign Issuer Indicator	Indicator of either Yes or No. 'Yes' indicating that the Issuer's residential status of the underlying reference instrument is 'foreign'. (this field is linked to the 'inward listed' field - If an Instrument has been classified as an 'Inward Listed', it is because the Issuer's residential status is 'Foreign', or the Underlying of the Instrument is 'Foreign'.)	3231	AF6AE6
Inward Listed (SAReserveBankApproved)	Flag that denotes that it is an inward listed Debt Security approved by the SA Reserve Bank.	3332	AG6AF6
Country of Issuance	Country of residence of the Issuer.	3433	AH6AG6
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).	3534	AI6AH6

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.	3635	AJ6A16
Notes	Optional freeform text field for additional context	3736	AK6AJ6
APS URL Link	Link to the legal document for the Debt Security	3837	AL6AK6
Pricing Class Code	Financial Instrument type	3938	AM6AL6
Foreign Issuer	Indicates the residential status of the bond issuer (Foreign or Local)	4039	AM6AN6

4.4 BONDS INSTRUMENT REDEMPTION SCHEDULE

CSV Version		Excel Version	
File Name	Bonds Instrument Redemption Schedule_YYYYMMDD	Workbook Name	Bond Instrument Reference_YYYYMMDD
File type	CSV	File Type	XLS
		Sheet Name	Redemption Schedule
Field delimiter	Semi-colon ";"	Field Delimiter	n/a
File delimiter	Blank Row	Sheet Delimiter	Blank Row
Total rows	Varies	Total rows	Varies
Total columns	Fixed - 3	Total cells	Fixed – 3

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Redemption Schedule	2, 1	Sheet Title	Bonds Instrument Redemption Schedule	A1
File Date	<Pattern>/<Example> Date : <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date : <dd mmm yyyy>/<10 Mar 2020>	A2
File 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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Redemption Date	Certain instruments do not repay at Maturity but repay specific amounts at specific dates throughout the life of the Bond, until Maturity date. This field reflects the date.	<u>32</u>	<u>C6B6</u>

Redemption Amount	Certain instruments do not repay at Maturity but repay specific amounts at specific dates throughout the life of the Bond, until Maturity date. This field reflects the amount.	34	€6D6
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4.5 BONDS INSTRUMENT COUPON GENERAL

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Coupon General	2, 1	Sheet Date	Bonds Instrument Coupon General	A1
File Date	<Pattern>/<Example> Date : <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Title	<Pattern>/<Example> Date : <dd mmm yyyy>/<10 Mar 2020>	A2
File 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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Coupon Rate	The coupon/interest rate of the Debt Security.	<u>3</u>	<u>C6:B6</u>
Coupon Currency	The currency of the coupon for the Debt Security.	<u>4</u>	<u>D6:C6</u>

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”.	<u>54</u>	<u>E6D6</u>
Business Day Convention	Indicate how payments / maturity will be treated if it should fall on a non-business day.	<u>65</u>	<u>F6E6</u>
Coupon Frequency	The number of coupon/interest payments made annually.	<u>76</u>	<u>G6F6</u>
Coupon Payment Type	This field describes the type of Coupon Payment that the Bond will pay e.g. <ul style="list-style-type: none"> • Fixed Coupon: For Fixed Rate Note bonds • Index Linked Coupon: For Index Linked Bonds • Variable Coupon: For Floating Rate Note Bonds • Zero coupon: For Bonds that don’t pay any coupon 	<u>87</u>	<u>H6G6</u>
Reference Rate	Indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index.	<u>98</u>	<u>I6H6</u>
Basis Points	Indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.	<u>109</u>	<u>J6I6</u>
Over/Under	Indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.	<u>1110</u>	<u>K6J6</u>
Rate of Reference Rate	The rate (for the Reference Rate) used for the Coupon calculation.	<u>1211</u>	<u>L6K6</u>
Books closed period	The number of days that the books are closed between the last date to register and the coupon date.	<u>1312</u>	<u>M6L6</u>
Coupon Rate Floor	In the event of a floating rate note, the coupon/interest rate could be limited on the downside.	<u>1413</u>	<u>N6M6</u>
Coupon Rate Cap	In the event of a floating rate note, the coupon/interest rate could be limited on the upside.	<u>1514</u>	<u>O6N6</u>
Customised Coupon	This is when the Coupon/interest rate is calculated and provided by the Issuer.	<u>1615</u>	<u>P6O6</u>
Day count convention	A day-count convention measures how interest accrues on investments. In the Debt Security market, this determines the number of days and the amount of accrued interest between two coupon dates (when the next coupon date is less than a full coupon period away). The calculation is important to traders of various bonds because, when a bond is sold, the seller is entitled to a portion of the coupon payment. Options are: <ul style="list-style-type: none"> • 30/360 	<u>1716</u>	<u>Q6P6</u>

	<ul style="list-style-type: none"> • Actual/360 • Actual/365 		
First Accrual Date	The date from which interest is accrued for the first coupon/interest payment	1817	R6Q6
First Interest / Coupon Date	The first date that the coupon/interest payment will be paid, as stipulated by the Issuer.	1918	S6R6
First Books Close Date	The books close date for the first coupon/interest payment, as stipulated by the Issuer.	2019	T6S6
Date of Listing Reference rate	The specified date to be used for the Reference Rate.	2120	U6T6
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.	2221	V6U6
Last Day to Register for Maturity Amount	Last date to register that is specific to a coupon/interest payment that pays at maturity only.	2322	W6V6
Base CPI	Applicable base CPI rate.	2423	X6W6
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"> • CPI • OTHER • PPI • RPI 	2425	X6Y6

4.6 BONDS INSTRUMENT COUPON SCHEDULE

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Coupon Schedule	2, 1	Sheet Title	Bonds Instrument Coupon Schedule	A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	A2
File Row, Column Headings		4,1-5	Sheet Row, Column Headings		6, A6-E6
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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	2	B6

Interest / Coupon dates	Dates on which a Debt Security pays a coupon but depending on the business day convention.	32	C6B6
First Coupon Date	First date on which a Debt Security pays a coupon but depending on the business day convention.	43	D6E6
Last Day to Register	Last day to register to qualify for the coupon payment.	54	E6D6
Actual Payment Date	Actual date of coupon payment.	65	E6F6

4.7 BONDS INSTRUMENT CALLABLE AND STEP UP

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Callable Step Up	2, 1	Sheet Title	Bonds Instrument Callable Step Up	A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	A2
File Row, Column Headings		4,1-7	Sheet Row, Column Headings		6, A6-G6
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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	2	B6

Call Indicator	Indicates “Yes” when the Debt Security is called.	<u>32</u>	<u>C6B6</u>
Callable / Step Up Date	Date on which a Debt Security can either Call or Step Up/Down the Coupon Rate.	<u>43</u>	<u>D6C6</u>
Step-up/down Coupon Rate	The Step-up/down coupon/interest rate of the Debt Security.	<u>54</u>	<u>E6D6</u>
Step-up /down Reference Rate	The Step-up/down rate that is used to indicate whether the variable notes is linked to 3/6/9/12m JIBAR or another index.	<u>65</u>	<u>F6E6</u>
Step-up /Down Basis points	The Step-up/down points that indicates the basis points /margin for floating rate notes that is to be added to the Reference Rate.	<u>76</u>	<u>G6F6</u>
Step-up/down Over/Under indicator	The Step-up/down indicator that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.	<u>78</u>	<u>G6H6</u>

4.8 BONDS INSTRUMENT MARKET LISTINGS

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Market Listing	2,1	Sheet Title	Bonds Instrument Market Listing	A1
File Date	<Pattern>/(<Example> Date : <dd mmm yyyy>/(<10 Mar 2020>)	1,1	Sheet Date	<Pattern>/(<Example> Date : <dd mmm yyyy>/(<10 Mar 2020>)	A2
File Row, Column Headings		4, 1-8	Sheet Row, Column Headings		6, A6-H6
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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Exchange	The exchange identifier of the exchange that the Debt Security is listed.	3	C6B6
MIC code	The Market Identifier Code of the market and exchange (as per ISO 10383) that the Debt Security is listed.	4	D6C6
Listing Date	The date upon which a Debt Security is listed on the market.	5	E6D6
Primary Market Indicator	Indicates whether this market is the primary listing market.	6	F6E6
Trading Currency	Currency of the listed Debt Security. The current value is "ZAR".	7	G6F6
BondETP Indicator	Flag that denotes whether the instrument is also traded on the Bond ETP platform.	8	H6G6
Instrument DeListing Date	The date upon which the Debt Security is delisted from the market.	9	H6I6

4.9 BONDS INSTRUMENT SPLIT MATURITY

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Split Maturity Schedule	2, 1	Sheet Title	Split Maturity Schedule	A1
File Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	1, 1	Sheet Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	A2
File 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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u>	<u>2</u>	<u>B6</u>

	<u>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.</u>		
Split Maturity Date	The split maturity date for the Debt Security that has split into new series.	<u>32</u>	<u>C6B6</u>
Split Maturity Date Notes (Free text)	Supporting notes relating to the split maturity date.	<u>34</u>	<u>C6D6</u>

4.10 BONDS INSTRUMENT REFERENCE INDEX

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Reference Index	2, 1	Sheet Title	Bonds Instrument Reference Index	A1
File Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	1, 1	Sheet Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	A2
File Row, Column Headings		4,1-6	Sheet Row, Column Headings		6, A6-F6
Data - Start Row		5	Data - Start Row		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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u>	<u>2</u>	<u>B6</u>

	<u>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.</u>		
Index Code	Index code identifier of the linked reference index	<u>32</u>	<u>C6B6</u>
Reference Index JSE Alpha Code	Alpha code identifier of the linked reference index	<u>43</u>	<u>D6C6</u>
Instrument Name	Name of the linked reference index	<u>54</u>	<u>E6D6</u>
Instrument Type	Type of the linked reference index	<u>65</u>	<u>F6E6</u>
Mixed Rate Note Leg	Indicates the leg that is linked to the reference index	<u>67</u>	<u>F6G6</u>

4.11 BONDS REFERENCE INSTRUMENT

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

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

Data - Start Row		5	Data - Start Row		7
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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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Reference Instrument JSE Alpha Code	Alpha code identifier of the linked reference instrument.	<u>32</u>	<u>C6B6</u>
Instrument Name	Name of the linked reference instrument.	<u>43</u>	<u>D6C6</u>
Instrument Type	Instrument type of the reference instrument.	<u>54</u>	<u>E6D6</u>
<u>Reference Instrument</u> 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. 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.	<u>56</u>	<u>E6F6</u>

4.12 BONDS INSTRUMENT REFERENCE ENTITIES

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Reference Entities	2, 1	Sheet Title	Bonds Instrument Reference Entities	A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	A2
File Row, Column Headings		4, 1-2	Sheet Row, Column Headings		6, A6-B6
Data - Start Row		5	Data - Start Row		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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u>	<u>2</u>	<u>B6</u>

	<u>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.</u>		
Institution Name	Name of the linked reference entity.	23	B6C6

4.13 BONDS INSTRUMENT REFERENCE GUARANTOR

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	Bonds Instrument Guarantor	2, 1	Sheet Title	Bonds Instrument Guarantor	A1
File Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	1, 1	Sheet Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	A2
File Row, Column Headings		3, 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	Primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code.	1	A6
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Guarantor JSE Alpha Code	Alpha code identifier of the linked Guarantor.	<u>32</u>	<u>C6B6</u>
Entity / Role Type	Type of the linked Guarantor.	<u>34</u>	<u>CDD6</u>

4.14 BONDS INSTRUMENT REFERENCE MIXED RATE

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

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

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

CSV Version Heading		Excel Version Heading	
	Row, Column		Cell

File Title	Bonds Instrument Mixed Rate	2, 1	Sheet Title	Bonds Instrument Mixed Rate	A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	A2
File Row, Column Headings		4,1-23	Sheet Row, Column Headings		6, A6-W6
Data - Start Row		5	Data - Start Row		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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Leg Number	The number of the Coupon Rate for the leg.	<u>32</u>	<u>C6B6</u>
Leg Start Date	The Mixed Rate Coupon leg start date for the leg.	<u>43</u>	<u>D6C6</u>
Leg End Date	The Mixed Rate Coupon leg end date for the leg.	<u>54</u>	<u>E6D6</u>
Leg Coupon Frequency	The Mixed Rate Coupon leg frequency for the leg.	<u>65</u>	<u>F6E6</u>
Leg Business Day Convention	The Mixed Rate Coupon leg indication as to how the payment / maturity will be treated if it should fall on a non-business day for the leg.	<u>76</u>	<u>G6F6</u>
Leg Coupon Rate	The Mixed Rate Coupon rate for the leg.	<u>87</u>	<u>H6G6</u>
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.	<u>98</u>	<u>I6H6</u>
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.	<u>109</u>	<u>J6I6</u>

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.	1140	K6J6
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.	1244	L6K6
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.	1342	M6L6
Leg Rate of Reference Rate	The Mixed Rate leg Reference Rate used for the Coupon calculation for the leg.	1443	N6M6
Leg Date of Listing Reference rate	The Mixed Rate Reference Rate date for the leg.	1544	O6N6
Leg Day count Convention	The Mixed Rate Day Count Convention for the leg.	1645	P6O6
Leg Coupon Rate Cap	The Coupon Rate Cap for the leg.	1746	Q6P6
Leg Coupon Rate Floor	The Coupon Rate Floor for the leg.	1847	R6Q6
Leg Customised Coupon	The Mixed Rate Customised Coupon for the leg.	1948	S6R6
Leg Last Day to Register for Maturity Amount	The Mixed Rate Last Day to Register for the Maturity Amount for the leg.	2049	T6S6
Leg Underlying Index Code	The Mixed Rate underlying index code for the leg.	2120	U6T6
Mixed Rate Conversion determination date	The Mixed Rate conversion determination date for the leg.	2221	V6U6
Base CPI	Applicable base CPI rate.	2322	W6V6
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"> • CPI • OTHER • PPI • RPI 	243	W6X6

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 Prod\Market Data\New Bonds Listing\
2	New Bonds Listing Redemption Schedule_YYYYMMDD.csv	
3	New Bonds Listing Coupon General_YYYYMMDD.csv	
4	New Bonds Listing Coupon Schedule_YYYYMMDD.csv	

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

Excel Format File Names	IDP Folder Location
New Bonds Listing_YYYYMMDD.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> Date: <dd mmm yyyy>/(<10 Mar 2020>)	1, 1	Sheet Date	<Pattern>/(<Example> 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"> Instruments listed with Issuer Type = “Greenbond” will end with ‘G’. Instruments listed with Issuer Type = “Professional Board” will end with ‘F’. 	2	B6

	<ul style="list-style-type: none"> Instruments listed with Issuer Type = “Project Bonds” will end with a ‘R’. 		
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	An entity, approved by the Exchange, that has issued Debt Securities on the Exchange	4	D6
<u>LEI Code</u>	<u>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</u>	<u>5</u>	<u>E6</u>
Issue Type	<p>Used to classify Debt Security Instruments. Types are as follows:</p> <ul style="list-style-type: none"> Fixed Floating/Variable Mixed Rate Note Index-Linked Notes Credit Linked Notes Structured Note Zero 	<u>65</u>	<u>F6E6</u>
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>	<u>76</u>	<u>G6F6</u>
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>	<u>87</u>	<u>H6G6</u>
Issue Date	The date upon which a Debt Security is listed on the exchange.	<u>98</u>	<u>I6H6</u>
Listed/Unlisted Flag	Flag that denotes whether the Debt Security is listed on the exchange or not.	<u>109</u>	<u>J6I6</u>

Status	Indicates the status of the Listed Debt Security. The status are as follows: <ul style="list-style-type: none"> Listed but pending coupon Listed Delisted Matured Called Redeemed Repurchased Suspended 	1140	K6J6
Status Reason	Additional optional status information relevant for Suspension status.	1244	L6K6
Nominal Amount	The nominal amount of Debt Security issued by the Issuer and placed in the market.	1342	M6L6
Amount Authorised	The amount which the Board of Directors/ Company has approved for issue in respect of the Programme.	1443	N6M6
Issue Price Format	Format of the Issue Price i.e., Rand or Percent.	1544	O6N6
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.	1645	P6O6
Maturity Date	The date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.	1746	Q6P6
Legal Final Maturity Date	The legal final maturity date of the Debt Security as stated in the official documentation.	1847	R6Q6
Pricing Redemption date	The date on which the bond matures. For callable bonds the earlier redemption date will be shown in this field and the final redemption date in the Maturity Date field	1948	S6R6
Most recent Redemption date	The most recent date that the bond matured.	2049	T6S6
Pricing Method	Indicates the pricing method – Yield or Price. Yield if it corresponds to the JSE current pricing formula else it will be Price.	2120	U6T6
Bond Calculator Indicator	If the Debt Security can be priced, then this is flagged with “Y”.	2221	V6U6
Settlement Method	Specifies the settlement method of the underlying Debt Security. Sample values include “electronic” or “physical”.	2322	W6V6

Settlement Provider	Central Security Depository (CSD) that provides/facilitates settlement. Two possible values are “Strate” and “Granite”.	2423	X6W6
SA Bond Category	The Strate Bond Classification categories are as follows <ul style="list-style-type: none"> • Category 1 – Zero/discounted instruments • Category 2 – Fixed Coupon Rate with fixed maturity date • Category 3 – Variable rate, fixed maturity date • Category 4 – All others/Flexi 	2524	Y6X6
Sub-Sector	The sub-sector of the Issuer. This pertains to an internal structure maintained by JSE Issuer Regulation division. The field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a much granular level compared to the Major Division or Sector such as Cash Grains, Vegetables, Dairy Farms, Forestry etc. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	2625	Z6Y6
Sector	This field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a much granular level compared to the Major Division such as Agricultural Production Crops, Livestock etc. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	2726	AA6Z6
Major Division	This field indicates the Industry that the Issuer, linked to the Bond, is dealing in at a high level such as Agriculture, Forestry, Forestry, Fishing mining etc. Follow this JSE website link to access structure hierarchy information on the structure as maintained by the Issuer Regulation division.	2827	AB6AA6
Guarantee or Ranking	This field dictates the pay-out order if the issuer cannot meet its financial obligations. This is a ranking structure that is used by issuers to prioritize debt pay-out. <ul style="list-style-type: none"> • T= Government guarantee - select which government RSA/NAM • G = Joint guarantee • S = Secured • S = Senior Secured • S = Junior Secured 	2928	AC6AB6

	<ul style="list-style-type: none"> • S = Secured Class A • S = Secured Class B • S = Secured Class C • S = Secured Class D • S = Secured Class E • S = Secured Class F • P = Negative pledge • N = Senior Unsecured • N = Unsubordinated Unsecured • N = Senior Unsecured Unsubordinated • N = Unsubordinated, Unconditional, Unsecured • O = Senior Unsecured Subordinated • Q = Junior Unsecured • J = Junior Unsecured Subordinated • C = Supranational • U = Unsecured/Unguaranteed • U = Subordinated Unsecured Tier 1 • U = Subordinated Unsecured Tier 2 • U = Subordinated Unsecured 		
Redemption/Reimbursement	This field indicates the retirement provisions made for the debt issue.	3029	AD6AC6
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	3130	AE6AD6
Underlying Issuer Foreign Issuer Indicator	Indicator of either Yes or No. 'Yes' indicating that the Issuer's residential status of the underlying reference instrument is 'foreign'. (this field is linked to the 'inward listed' field - If an Instrument has been classified as an 'Inward Listed', it is because the Issuer's residential status is 'Foreign', or the Underlying of the Instrument is 'Foreign'.)	3231	AF6AE6

Inward Listed (SAReserveBankApproved)	Flag that denotes that it is an inward listed Debt Security approved by the SA Reserve Bank.	<u>3332</u>	<u>AG6AF6</u>
Country of Issuance	Country of residence of the Issuer.	<u>3433</u>	<u>AH6AG6</u>
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).	<u>3534</u>	<u>A16AH6</u>
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.	<u>3635</u>	<u>AJ6A16</u>
Notes	Optional freeform text field for additional context	<u>3736</u>	<u>AK6AJ6</u>
APS URL Link	Link to the legal document for the Debt Security	<u>3837</u>	<u>AL6AK6</u>
Pricing Class Code	Financial Instrument type	<u>3938</u>	<u>AM6AL6</u>
Foreign Issuer	Indicates the residential status of the bond issuer (Foreign or Local)	<u>4039</u>	<u>AM6AN6</u>

5.3 NEW BONDS LISTING REDEMPTION SCHEDULE

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

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

File 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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Redemption Date	Certain instruments do not repay at Maturity but repay specific amounts at specific dates throughout the life of the Bond, until Maturity date. This field reflects the date.	<u>23</u>	<u>B7C6</u>
Redemption Amount	Certain instruments do not repay at Maturity but repay specific amounts at specific dates throughout the life of the Bond, until Maturity date. This field reflects the amount.	<u>34</u>	<u>E6D6</u>

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> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Title	<Pattern>/<Example> 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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Coupon Rate	The coupon/interest rate of the Debt Security.	<u>32</u>	<u>C6B6</u>
Coupon Currency	The currency of the coupon for the Debt Security.	<u>43</u>	<u>D6C6</u>
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".	<u>54</u>	<u>E6D6</u>
Business Day Convention	Indicate how payments / maturity will be treated if it should fall on a non-business day.	<u>65</u>	<u>F6E6</u>
Coupon Frequency	The number of coupon/interest payments made annually.	<u>76</u>	<u>G6F6</u>
Coupon Payment Type	This field describes the type of Coupon Payment that the Bond will pay e.g. <ul style="list-style-type: none"> Fixed Coupon: For Fixed Rate Note bonds Index Linked Coupon: For Index Linked Bonds Variable Coupon: For Floating Rate Note Bonds Zero coupon: For Bonds that don't pay any coupon 	<u>87</u>	<u>H6G6</u>

Reference Rate	Indicates whether the variable notes is linked to 1/3/6/9/12m JIBAR or LIBOR or Prime.	<u>98</u>	<u>I6H6</u>
Basis Points	Indicates the basis points /margin for floating rate notes, to be added to the Reference Rate.	<u>109</u>	<u>J6I6</u>
Over/Under	Indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.	<u>1110</u>	<u>K6J6</u>
Rate of Reference Rate	The rate (for the Reference Rate) used for the Coupon calculation.	<u>1211</u>	<u>L6K6</u>
Books closed period	The number of days that the books are closed between the last date to register and the coupon date.	<u>1312</u>	<u>M6L6</u>
Coupon Rate Floor	In the event of a floating rate note, the coupon/interest rate could be limited on the downside.	<u>1413</u>	<u>N6M6</u>
Coupon Rate Cap	In the event of a floating rate note, the coupon/interest rate could be limited on the upside.	<u>1514</u>	<u>O6N6</u>
Customised Coupon	This is when the Coupon/interest rate is calculated and provided by the Issuer.	<u>1615</u>	<u>P6O6</u>
Day count convention	A day-count convention measures how interest accrues on investments. In the Debt Security market, this determines the number of days and the amount of accrued interest between two coupon dates (when the next coupon date is less than a full coupon period away). The calculation is important to traders of various bonds because, when a bond is sold, the seller is entitled to a portion of the coupon payment. Options are: <ul style="list-style-type: none"> • 30/360 • Actual/360 • Actual/365 	<u>1716</u>	<u>Q6P6</u>
First Accrual Date	The date from which interest is accrued for the first coupon/interest payment	<u>1817</u>	<u>R6Q6</u>
First Interest / Coupon Date	The first date that the coupon/interest payment will be paid, as stipulated by the Issuer.	<u>1918</u>	<u>S6R6</u>
First Books Close Date	The books close date for the first coupon/interest payment, as stipulated by the Issuer.	<u>2019</u>	<u>T6S6</u>
Date of Listing Reference rate	The specified date to be used for the Reference Rate.	<u>2120</u>	<u>U6T6</u>
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.	<u>2221</u>	<u>V6U6</u>
Last Day to Register for Maturity Amount	Last date to register that is specific to a coupon/interest payment that pays at maturity only.	<u>2322</u>	<u>W6V6</u>

Base CPI	Applicable base CPI rate.	2423	X6W6
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"> • CPI • OTHER • PPI • RPI 	2425	X6Y6

5.5 NEW BONDS LISTING COUPON SCHEDULE

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	New Bonds Listing Coupon Schedule	2, 1	Sheet Title	New Bonds Listing Coupon Schedule	A1
File Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	1, 1	Sheet Date	<Pattern>/(<Example> 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			
Field Name	Field Description	CSV	Excel

		Column	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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Interest / Coupon dates	Dates on which a Debt Security pays a coupon but depending on the business day convention.	<u>3</u>	<u>C6</u>
First Coupon Date	First date on which a Debt Security pays a coupon but depending on the business day convention.	<u>4</u>	<u>D6</u>
Last Day to Register	Last day to register to qualify for the coupon payment.	<u>5</u>	<u>E6</u>
Actual Payment Date	Actual date of coupon payment.	<u>5</u>	<u>F6</u>

5.6 NEW BONDS LISTING CALLABLE AND STEP UP

CSV Version		Excel Version	
File Name	New Bonds Listing Callable Step Up_YYYYMMDD	Workbook name	New Bonds Listing_YYYYMMDD
File type	CSV	File type	XLS
		Sheet Name	Callable Step Up
Field delimiter	Semi-Colon ";"	Field delimiter	n/a
File delimiter	Blank Row	Sheet delimiter	Blank Row
Total rows	Varies	Total rows	Varies
Total columns	Fixed - 7	Total cells	Fixed - 7
CSV Version Heading		Excel Version Heading	
	Row, Column		Cell
File Title	New Bonds Listing Callable Step Up	2, 1	Sheet Title New Bonds Listing Callable Step Up A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date <Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020> A2

File Row, Column Headings		4,1-7	Sheet Row, Column Headings		6, A6-G6
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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Call Indicator	Indicates "Yes" when the Debt Security is called.	<u>32</u>	<u>C6B6</u>
Callable / Step Up Date	Date on which a Debt Security can either Call or Step Up/Down the Coupon Rate.	<u>43</u>	<u>D6C6</u>
Step-up/down Coupon Rate	The Step-up/down coupon/interest rate of the Debt Security.	<u>54</u>	<u>E6D6</u>
Step-up /down Reference Rate	The Step-up/down rate that is used to indicate whether the variable notes is linked to 3/6/9/12m JIBAR or another index.	<u>65</u>	<u>F6E6</u>
Step-up /Down Basis points	The Step-up/down points that indicates the basis points /margin for floating rate notes that is to be added to the Reference Rate.	<u>76</u>	<u>G6F6</u>
Step-up/down Over/Under indicator	The Step-up/down indicator that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.	<u>78</u>	<u>G6H6</u>

5.7 NEW BONDS LISTING MARKET LISTINGS

CSV Version		Excel Version	
File Name	New Bonds Listing Market Listing_YYYYMMDD	Workbook name	New Bonds Listing_YYYYMMDD
File type	CSV	File type	XLS

		Sheet Name	Market Listing
Field delimiter	Semi-Colon ";"	Field delimiter	n/a
File delimiter	Blank Row	Sheet delimiter	Blank Row
Total rows	Varies	Total rows	Varies
Total columns	Fixed - 8	Total cells	Fixed - 8

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	New Bonds Listing Market Listing	2,1	Sheet Title	New Bonds Listing Market Listing	A1
File Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	1,1	Sheet Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	A2
File Row, Column Headings		4,1-8	Sheet Row, Column Headings		6, A6-H6
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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Exchange	The exchange identifier of the exchange that the Debt Security is listed.	<u>3</u>	<u>C6</u>
MIC code	The Market Identifier Code of the market and exchange (as per ISO 10383) that the Debt Security is listed.	<u>4</u>	<u>D6</u>
Listing Date	The date upon which a Debt Security is listed on the market.	<u>5</u>	<u>E6</u>
Primary Market Indicator	Indicates whether this market is the primary listing market.	<u>6</u>	<u>F6</u>

Trading Currency	Currency of the listed Debt Security. The current value is "ZAR".	76	G6F6
BondETP Indicator	Flag that denotes whether the instrument is also traded on the Bond ETP platform.	87	H6G6
Instrument DeListing Date	The date upon which the Debt Security is delisted from the market.	89	H6I6

5.8 NEW BONDS LISTING SPLIT MATURITY SCHEDULE

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	New Bonds Listing Split Maturity Schedule	2, 1	Sheet Title	Split Maturity Schedule	A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	A2
File 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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	2	B6

Split Maturity Date	The split maturity date for the Debt Security that has split into new series.	<u>23</u>	<u>B6C6</u>
Split Maturity Date Notes (Free text)	Supporting notes relating to the split maturity date.	<u>33</u>	<u>E6D6</u>

5.9 NEW BONDS LISTING REFERENCE INDEX

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

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

<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Index Code	Index code identifier of the linked reference index	<u>32</u>	<u>C6B6</u>
Reference Index JSE Alpha Code	Alpha code identifier of the linked reference index	<u>43</u>	<u>D6E6</u>
Instrument Name	Name of the linked reference index	<u>54</u>	<u>E6D6</u>
Instrument Type	Type of the linked reference index	<u>65</u>	<u>F6E6</u>
Mixed Rate Note Leg	Indicates the leg that is linked to the reference index	<u>67</u>	<u>F6G6</u>

5.10 NEW BONDS LISTING REFERENCE INSTRUMENT

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	New Bonds Listing Reference Instrument	2, 1	Sheet Title	New Bonds Listing Reference Instrument	A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	A2

File Row, Column Headings		4,1-5	Sheet Row, Column Headings		6, A6-E6
Data - Start Row		5	Data - Start Row		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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Reference Instrument JSE Alpha Code	Alpha code identifier of the linked reference instrument.	32	C6B6
Instrument Name	Name of the linked reference instrument.	43	D6C6
Instrument Type	Instrument type of the reference instrument.	54	E6D6
<u>Reference Instrument</u> 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. 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.	56	E6F6

5.11 NEW BONDS LISTING REFERENCE ENTITIES

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	New Bonds Listing Reference Entities	2, 1	Sheet Title	New Bonds Listing Reference Entities	A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	A2
File Row, Column Headings		4,1-2	Sheet Row, Column Headings		6, A6-B6
Data - Start Row		5	Data - Start Row		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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>

Institution Name	Name of the linked reference entity.	<u>23</u>	<u>B6C6</u>
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5.12 NEW BONDS LISTING GUARANTOR

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	New Bonds Listing Guarantor	2, 1	Sheet Title	New Bonds Listing Guarantor	A1
File Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2020>	A2
File Row, Column Headings		3,1-3	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	Primary identifier for the Debt Security and is an alphanumeric field with a length of max 6. The Issuer requests the code.	1	A6
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u>	<u>2</u>	<u>B6</u>

	<u>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.</u>		
Guarantor JSE Alpha Code	Alpha code identifier of the linked Guarantor.	23	B6C6
Entity / Role Type	Type of the linked Guarantor.	34	C6D6

5.13 NEW BONDS LISTING MIXED RATE

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

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

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

CSV Version Heading			Excel Version Heading		
		Row, Column			Cell
File Title	New Bonds Listing Mixed Rate	2, 1	Sheet Title	New Bonds Listing Mixed Rate	A1
File Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	1, 1	Sheet Date	<Pattern>/(<Example> Date: <dd mmm yyyy>/(<10 Mar 2020>)	A2
File Row, Column Headings		4,1-23	Sheet Row, Column Headings		6, A6-W6

Data - Start Row		5	Data - Start Row		7
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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
<u>ISIN</u>	<u>International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa.</u> <u>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.</u>	<u>2</u>	<u>B6</u>
Leg Number	The number of the Coupon Rate for the leg.	<u>32</u>	<u>C6B6</u>
Leg Start Date	The Mixed Rate Coupon leg start date for the leg.	<u>43</u>	<u>D6C6</u>
Leg End Date	The Mixed Rate Coupon leg end date for the leg.	<u>54</u>	<u>E6D6</u>
Leg Coupon Frequency	The Mixed Rate Coupon leg frequency for the leg.	<u>65</u>	<u>F6E6</u>
Leg Business Day Convention	The Mixed Rate Coupon leg indication as to how the payment / maturity will be treated if it should fall on a non-business day for the leg.	<u>76</u>	<u>G6F5</u>
Leg Coupon Rate	The Mixed Rate Coupon rate for the leg.	<u>87</u>	<u>H6G6</u>
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.	<u>98</u>	<u>I6H6</u>
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.	<u>109</u>	<u>J6I6</u>
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.	<u>1110</u>	<u>K6J6</u>
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.	<u>1211</u>	<u>L6K6</u>

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.	1312	M6t6
Leg Rate of Reference Rate	The Mixed Rate leg Reference Rate used for the Coupon calculation for the leg.	1413	N6M6
Leg Date of Listing Reference rate	The Mixed Rate Reference Rate date for the leg.	1514	O6N6
Leg Day count Convention	The Mixed Rate Day Count Convention for the leg.	1615	P6O6
Leg Coupon Rate Cap	The Coupon Rate Cap for the leg.	1716	Q6P6
Leg Coupon Rate Floor	The Coupon Rate Floor for the leg.	1817	R6Q6
Leg Customised Coupon	The Mixed Rate Customised Coupon for the leg.	1918	S6R6
Leg Last Day to Register for Maturity Amount	The Mixed Rate Last Day to Register for the Maturity Amount for the leg.	2019	T6S6
Leg Underlying Index Code	The Mixed Rate underlying index code for the leg.	2120	U6T6
Mixed Rate Conversion determination date	The Mixed Rate conversion determination date for the leg.	2221	V6U6
Base CPI	Applicable base CPI rate.	2322	W6V6
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"> • CPI • OTHER • PPI • RPI 	2324	W6x6

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_YYMMDD_HHhMM	Workbook Name	Bonds CA Events Schedule_YYMMDD_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> Date: <dd mmm yyyy>/<10 Mar 2021>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<10 Mar 2021>	A1
File Title	Bonds CA Events Schedule	2, 1	Sheet Title	Bonds CA Events Schedule	A2
File 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.	3	C6
Issuer Name	The name of the entity approved by the Exchange to issue Debt Securities on the Exchange	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"> • Instruments listed with Issuer Type = “Greenbond” will end with ‘G’. • Instruments listed with Issuer Type = “Professional Board” will end with ‘F’. 	5	E6

	Instruments listed with Issuer Type = "Project Bonds" will end with a 'R'.		
ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a "G" in the third character.	6	F6
Universal Instrument Master Id	Unique ID assigned to any Instrument generated at the JSE.	7	G6
Issue Type	Used to classify Debt Security Instruments. Types are as follows: <ul style="list-style-type: none"> • Fixed • Floating/Variable • Mixed Rate Note • Index-Linked Notes • Credit Linked Notes • Structured Note 	8	H6
Effective Date	The date that the changes stipulated in the Corporate Action event will become effective.	9	I6
Call Date	The date when the call (early redemption) of a debt security will take place.	10	J6
Old Maturity Date	The current date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.	11	K6
New Maturity Date	The new date when the principal amount of a Debt Security becomes due and payable, if not subject to prior call or redemption.	12	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	17	P6

	approximately equal to the nominal amount. The net proceeds that the issuer receives are thus the issue price, less issuance fees.		
Old Issue Price Format	Format of the current Issue Price i.e., Rand or Percent.	18	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 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 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)		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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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 Interest Rate Market Classification .	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.	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.	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	If the Corporate Action will lead to a change to the Step-up/down indicator, that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate, this will contain the old indicator.	41	AN6
New Step Up/Down Over/Under Indicator	If the Corporate Action will lead to a change to the Step-up/down indicator, that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate, this will contain the new indicator.	42	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	Indicates type of payment	52	AY6
Leg 1 Pricing Method	The pricing method for the first leg – Yield or Price. Yield if it corresponds to the JSE current pricing formula else it will be Price.	53	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"> • Category 1 – Zero/discounted instruments • Category 2 – Fixed Coupon Rate with fixed maturity date • Category 3 – Variable rate, fixed maturity date • Category 4 – All others/Flexi 	55	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. 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. This is an alphabetic field with a maximum length of 6 characters.	57	BD6
Leg 1 Pricing Class	This is the Financial Instrument Type that is used by JSE (Valuations) to Price the Instrument	58	BE6

	<ul style="list-style-type: none"> • AFRN – AMORTISING FLOATING RATE NOTE • AI – AMORTISING INSTRUMENTS • CI – CUSTOMISED INSTRUMENTS • CLN – CREDIT LINKED NOTE • CP – COMMERCIAL PAPER • CPI – CPI ISSUE • ESN – EQUITY STRUCTURED NOTE • ETF – EXCHANGE TRADED FUND • F – FIXED • FC – FIXED COUPON QUARTERLY • FRN – FLOATING RATE NOTE • FRNW – WEIGHTED FLOATING RATE NOTE • NCD – NEGOTIABLE CERTIFICATE OF DEPOSIT • P – PERPETUITY • V – VANILLA FIXED COUPON 		
Leg 1 Coupon Rate	The first leg of the coupon/interest rate of the Debt Security.	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.	60	BG6
Leg 1 Coupon Frequency	The first leg of the number of coupon/interest payments that will be made annually.	61	BH6
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"> • Fixed Coupon: For Fixed Rate Note bonds • Index Linked Coupon: For Index Linked Bonds • Variable Coupon: For Floating Rate Note Bonds • Zero coupon: For Bonds that don't pay any coupon 	62	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	The first leg that indicates whether the Basis Point value that should be added or subtracted from the Reference Rate.	65	BL6
Leg 1 Rate of Reference Rate	The first leg that indicates the rate (for the Reference Rate) used for the Coupon calculation.	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.	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.	69	BP6
Leg 1 Customised Coupon	The first leg that indicates when the Coupon/interest rate is calculated and provided by the Issuer.	70	BQ6
Leg 1 Day count convention	The first leg that indicates the day-count convention that measures how interest accrues on investments. In the Debt Security market, this determines the number of days and the amount of accrued interest between two coupon dates (when the next coupon date is less than a full coupon period away). The calculation is important to traders of various bonds because, when a bond is sold, the seller is entitled to a portion of the coupon payment. Options are: <ul style="list-style-type: none"> • 30/360 • Actual/360 • Actual/365 	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	The first leg that indicates if the Bond is linked to an Index which can be one of the following: <ul style="list-style-type: none"> • CPI • OTHER • PPI • RPI 	74	BU6
Leg 2 Type of Interest / Cash Payment	This field will form part of the CFI Code and will be an indication of how the interest will be linked. The selection here would be determined on the selection being made in CFI Group 2 This field will indicate if the interest will be linked to <ul style="list-style-type: none"> • C – Cash payment • F – Fixed rate • K – Payment in kind • V – Variable • Z – Zero rate/discounted OR If one of the below selections were made in CFI Group 2, various options will be available in this field. (Refer detailed sheet) <ul style="list-style-type: none"> • S – Structured instruments (capital protection) 	75	BV6

	<ul style="list-style-type: none"> • E – Structured instruments (without capital protection) • G – Mortgage-backed securities • A -Asset-backed securities 		
Leg 2 Pricing Method	The pricing method for the second leg – Yield or Price. Yield if it corresponds to the JSE current pricing formula else it will be Price.	76	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"> • Category 1 – Zero/discounted instruments • Category 2 – Fixed Coupon Rate with fixed maturity date • Category 3 – Variable rate, fixed maturity date • Category 4 – All others/Flexi 	78	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. 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. This is an alphabetic field with a maximum length of 6 characters.	81	CA6
Leg 2 Pricing Class	This is the Financial Instrument Type that is used by JSE (Valuations) to Price the Instrument <ul style="list-style-type: none"> • AFRN – AMORTISING FLOATING RATE NOTE • AI – AMORTISING INSTRUMENTS • CI – CUSTOMISED INSTRUMENTS • CLN – CREDIT LINKED NOTE • CP – COMMERCIAL PAPER • CPI – CPI ISSUE • ESN – EQUITY STRUCTURED NOTE • ETF – EXCHANGE TRADED FUND • F – FIXED • FC – FIXED COUPON QUARTERLY • FRN – FLOATING RATE NOTE 	82	CB6

	<ul style="list-style-type: none"> • FRNW – WEIGHTED FLOATING RATE NOTE • NCD – NEGOTIABLE CERTIFICATE OF DEPOSIT • P – PERPETUITY • V – VANILLA FIXED COUPON 		
Leg 2 Coupon Rate	The second leg of the coupon/interest rate of the Debt Security.	83	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.	84	CD6
Leg 2 Coupon Frequency	The second leg of the number of coupon/interest payments that will be made annually.	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"> • Fixed Coupon: For Fixed Rate Note bonds • Index Linked Coupon: For Index Linked Bonds • Variable Coupon: For Floating Rate Note Bonds <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.	89	CI6
Leg 2 Rate of Reference Rate	The second leg that indicates the rate (for the Reference Rate) used for the Coupon calculation.	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.	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.	93	CM6
Leg 2 Customised Coupon	The first leg that indicates when the Coupon/interest rate is calculated and provided by the Issuer.	94	CN6
Leg 2 Day count convention	<p>The second leg that indicates the day-count convention that measures how interest accrues on investments. In the Debt Security market, this determines the number of days and the amount of accrued interest between two coupon dates (when the next coupon date is less than a full coupon period away). The calculation is important to traders of various bonds because, when a bond is sold, the seller is entitled to a portion of the coupon payment.</p> <p>Options are:</p> <ul style="list-style-type: none"> • 30/360 	95	CO6

	<ul style="list-style-type: none"> • Actual/360 • Actual/365 		
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	The second leg that indicates if the Bond is linked to an Index which can be one of the following: <ul style="list-style-type: none"> • CPI • OTHER • PPI • RPI 	98	CR6
<u>Pricing redemption date</u>	<u>The date field is used for calculating the valuation of the instrument up to the specified date.</u> <u>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.</u>	<u>99</u>	<u>CS6</u>

6.3 BONDS CORPORATE ACTIONS REFERENCE DATA UPDATE EVENT

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

CSV Heading			Excel Heading	
		Row, Column		Cell
File Date	<Pattern>/<Example> Date : <dd mmm yyyy>/<10 Mar 2020>	1, 1	Sheet Date	
File Title	Bonds CA Reference Data Update Event	2, 1	Sheet Title	
File 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	3	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"> • Instruments listed with Issuer Type = “Greenbond” will end with ‘G’. • Instruments listed with Issuer Type = “Professional Board” will end with ‘F’. • Instruments listed with Issuer Type = “Project Bonds” will end with a ‘R’. 	4	D6

ISIN	International Security Identification Number that the JSE generates for all South African Instruments as the accredited National Numbering Agency for South Africa. It is unique per instrument and a twelve-character number that consists of a two-letter country code, followed by the nine-character alphanumerical national security identifier, and a check digit. ISINs issued by the JSE for Debt Security instruments will have a “G” in the third character.	5	E6
Universal Instrument Master Id	Unique ID assigned to any Instrument generated at the JSE.	6	F6
Issue Type	Used to classify Debt Security Instruments. Types are as follows: <ul style="list-style-type: none"> • Fixed • Floating/Variable • Mixed Rate Note • Index-Linked Notes • Credit Linked Notes Structured Note	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	Amortising Partial Redemption Effective Date	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_HHhMMEarly.csv 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_HHhMMEarly.xlsx Bonds Coupon Rate Update_YYYYMMDD_Early.xlsx	Distribution\Bonds Market Prod\Market Data\Bonds Coupon Rate Update\

7.2 BONDS COUPON RATE UPDATE

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

CSV Heading			Excel Heading		
		Row, Column			Cell
File Date	<Pattern>/<Example> Date : <dd mmm yyyy>/<(10 Mar 2021)>	1, 1	Sheet Date	<Pattern>/<Example> Date: <dd mmm yyyy>/<(10 Mar 2021)>	A1
File Title	Bonds Coupon Rate Update	2, 1	Sheet Title	Bonds Coupon Rate Update	A2
File Row, Column Headings		6,1-20	Sheet Row, Column Headings		6, A6-T6
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 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	4	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.	5	D6	

	<ul style="list-style-type: none"> • Instruments listed with Issuer Type = “Greenbond” will end with ‘G’. • Instruments listed with Issuer Type = “Professional Board” will end with ‘F’. <p>Instruments listed with Issuer Type = “Project Bonds” will end with a ‘R’.</p>		
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>	6	E6
Universal Instrument Master Id	Unique ID assigned to any Instrument generated at the JSE.	7	F6
Coupon Payment Type		8	G6
Coupon Frequency	The number of coupon/interest payments made annually.	9	H6
Customised Coupon	This is when the Coupon/interest rate is calculated and provided by the Issuer.	10	I6
Business Day Convention	Indicates how payments / maturity will be treated if it should fall on a non-business day.	11	J6
Old Coupon Rate	The old coupon/interest rate of the Debt Security.	12	K6
New Coupon Rate	The new coupon/interest rate of the Debt Security.	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.	15	N6
New Reference Rate	Indicates whether the variable notes is linked to 3/6/9/12m JIBAR or another index.	16	O6
Next Rate of Reference Rate	The next rate (for the Reference Rate) that will be used for the Coupon calculation.	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