

# Bond Data Product

## Data Changes

## 1) Authorised Amount data field

The *Authorised amount* field will now display the *current Authorised amount of the Programme*, where the Issuer may have increased the maximum aggregate Outstanding Principal Amount of all the Notes that may be in issue under the Programme (pursuant to the current Programme Memorandum and the Previous Programme Memoranda) at any point in time.

*Example: BAYB08 issued under the Asset Backed Note Programme of Bayport Securitisation (RF) Ltd. At the time of the issue, the Programme Authorised under Programme dated 20 May 2011 was ZAR4,400,000,000. The Programme was updated and the Authorised Programme amount increased from ZAR4,400,000,000 to ZAR10,000,000,000 dated 13 April 2017. Therefore instrument BAYB08 issued under the Asset Backed Note Programme will now reflect the current authorised amount linked to the programme, and not the Authorised amount of the Programme as when the instrument was issued.*

Bond Code	Issuer	Authorised Amount (Current)	Authorised Amount (New)
BAYB08	BAYPORT SECURITISATION (RF) LIMITED	4400000 000.00	10000000000.00

## 2) Guarantee Type data field

The current data field, which provides data in a free form text mode, will now comprise more structured data with only the following values applicable:

Guarantee Type
JUNIOR UNSECURED
SECURED
SENIOR SECURED
JUNIOR SECURED
SECURED CLASS A NOTES
SECURED CLASS B NOTES
SECURED CLASS C NOTES
SECURED CLASS D NOTES
SECURED CLASS E NOTES
SECURED CLASS F NOTES
GOVERNMENT GUARANTEE
UNSECURED
SUBORDINATE, UNSECURE - FIRST TIER
SUBORDINATE, UNSECURE - SECOND TIER
SUBORDINATED
SENIOR UNSECURED, UNSUBORDINATED
UNSUBORDINATED UNSECURED

SENIOR UNSECURED, UNSUBORDINATED
UNSUBORDINATE, UNCONDITIONAL, UNSECURED
SUPRANATIONAL
JOINT GUARANTEE
JUNIOR UNSECURED SUBORDINATED
SENIOR UNSECURED SUBORDINATED
NEGATIVE PLEDGE

All other non-related data is removed.

- Example 1: ABFN15 where 'floating rate notes' is removed from the Guarantee type
- Example 2: T15OM4 where 'notes' is removed from the Guarantee type

Bond Code	Guarantee Type (Current)	Guarantee Type (New)
ABFN15	UNSUBORDINATED UNSECURED <b>FLOATING RATE NOTES</b>	UNSUBORDINATED UNSECURED
T15OM4	SECURED NOTES	SECURED

- Guarantee type '*RSA Guarantee*' and '*Guaranteed by Namibian Government*' will now be '*Government Guarantee*':

Bond Code	Guarantee Type (Current)	Guarantee Type (New)
NMP20N	GUARANTEED BY THE NAMIBIAN GOVERNMENT	GOVERNMENT GUARANTEE
R212	RSA GUARANTEE	GOVERNMENT GUARANTEE

### 3) Callable Features data field

- Only callable and/or step-up dates will now be populated in the 'Callable Features' data field. General notes pertaining to the Bond will no longer be populated in this field.
- Callable/Step-up data will be more structured with the following order:
  - CALLABLE ON (Date in format DD/Month/Year),
  - STEP UP RATE: (xxx BPS) (over/under) (reference rate, example 3 MONTH JIBAR)
- If there are more than one future callable date, then only the next callable date will be populated and then replaced with the following one, once the date has passed as per example ASN420 in the below examples table.
- No callable dates that has passed will be displayed. If there is no future callable/step-up date, then a 'N' will be populated in this field as per the example CLN465 in the below examples table.

Bond Code	Callable Features (Current)	Callable Features (New)
TH14C2	CALLABLE ON 21/11/2021 WITH A STEP OF 280BPS	CALLABLE ON 21 November 2021, STEP UP RATE:280 BPS OVER 3 MONTH JIBAR
N6C26	CALLABLE 21/9/2020	CALLABLE ON 21 September 2020
CLN518	CALLABLE ON 25/11/2022 STEP UP COUPON 200 BPS	CALLABLE ON 25 November 2022, STEP UP RATE:200 BPS OVER 3 MONTH JIBAR
CLN465	CALLABLE ON 14/3/2020 - STEP-UP IS 245 BASIS POINTS OVER 3 MONTH JIBAR	N
ASN420	CALLABLE: 29/10/2020; 29/10/2021; 29/10/2022; 29/10/2023	CALLABLE ON 29 October 2020

- Maximum/Minimum rate details will not be populated in the 'Callable Features' column but populated in the 'Coupon Floor' or 'Coupon Cap' columns:

Bond Code	Callable Features (Current)	Callable Features (New)	Coupon Floor (Current)	Coupon Floor (New)	Coupon Cap (Current)	Coupon Cap (New)
NN014	MAXIMUM RATE 8.627% NACQ	N	N/A	N/A	N/A	8.627