BDA SLB UPLOAD SPECIFICATION

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1   INTRODUCTION

The JSE will provide card codes for the upload into BDA of Listed Equity Loans with or without Cash Collateral and Listed Equity Collateral. The ability to upload Confirmations and Full or Partial Returns will be catered for. All validations that apply to the online screens will be applied in the upload unless stated otherwise.

NOTE: The upload files will be created in a non-delimited fixed length format.

1.1   Card Codes

The data is uploaded using Card Codes. A Card Code is a grouping of logical data attributes that ensures where possible, relevant data is kept together. This makes it easier for users to know what data is contained in which card codes as different business operations within JSE Equity member firms require different sets of data. Apart from the different sets of data, end users also require data to be separated into different files i.e. the ability to download data in different files e.g. end users require General Ledger data to be separated from other BDA disseminated data. This is achieved by allocating a specific dataset (file) for each portion of the data that needs to be uploaded separately.

2   VERSION CONTROL

Version	Updated By	Date	Reason for changes
0.1	Barbara Teasdale	8 October 2014	New document
0.2	Barbara Teasdale	20 July 2015	Comments from Julian, Merlin and William.
0.3	Barbara Teasdale	2 November 2015	Comments from Simon and Chris Beilings
0.4	Chris Beilings	15 February 2016	Addition of Trade Date field to card codes 25 and 26
0.5	Barbara Teasdale	24 June 2017	Instrument Version Number on record layout 25 changed to Mandatory
0.6	Barbara Teasdale	16 August 2016	Change to the number of e-mail addresses permitted from 999 to 10
0.7	Barbara Teasdale	15 December 2016	Addition of detail on the Response file

3   COPYRIGHT

4   SECURITIES LENDING AND BORROWING UPLOADS

4.1   Automated Submission of Uploads

Loans and Collateral will each have their own dataset. The Member is required to FTP the upload datasets to the JSE. On completion of the FTP upload, a batch job will automatically be submitted (via CONTROL-O) to process the uploaded records. There is no requirement for users to schedule the processing of the upload file via RPROC.

The datasets to be uploaded will have the following format:
BBAP.SPRD.UPLOAD.XXX.LOANS, the 'XXX' depicting the relevant 2 or 3 character broker alpha code.
Or
BBAP.SPRD.UPLOAD.XXX.COLLS, the 'XXX' depicting the relevant 2 or 3 character broker alpha code.

- The user performing the upload requires Mainframe FTP access i.e. a FTP username and password. If the member already has a FTP sign on, the same FTP sign-on can be used.
- The user must first request the creation of the datasets and then for any or all FTP sign-on's to be granted access to these datasets. This must be done via an email from the compliance officer to customersupport@jse.co.za.
- The member may also request additional Mainframe FTP sign-ons if required.

4.2   E-mail Address Set up

Members will need to capture relevant email addresses to which the responses are to be mailed. This would be done via the function T.EML against the process types of LOANSUP and COLLUP.

A maximum of 10 e-mail addresses can be set up. The email address field on T.EML is limited to 35 characters.
Each new e-mail address would require a new sequence number (i.e. SEQ of 001, the suffix of LOANSUP, displayed below).

```
OPTN: T.EML        BCS/A:  GENERAL TABLE MAINTENANCE        10OCT14  11:09:29
ACTN:                                                       AAA    A99
 TABLE: E-MAIL ADDRESS                    START BROWSING FROM:
                                          INCL  DEACTIVATED  :  N
 F BRK PROCS /SEQ   DESCRIPTION
 _  01 LOANSUP001   XXXX@COMPANY_EMAIL1.CO.ZA
 _  01 LOANSUP002   XXXX@COMPANY_EMAIL2.CO.ZA
 _  01 COLLUP001    XXXX@COMPANY_EMAIL1.CO.ZA
 _  01 COLLUP002    XXXX@COMPANY_EMAIL2.CO.ZA
```

4.3 Error Reporting on COMPR and PCOMPR

A member will be notified via the captured e-mail address whether the upload file was successfully processed or not. If not successful, the reasons per line can be found on COMPR or on the report PCOMPR with error format code of LOAN for the Loans upload and COLL for the Collateral upload.

```
OPTN: COMPR              BCS/A: COMMON ERROR ENQUIRY        10OCT14  13:18:07
ACTN:                                                       AAA    A81
ERROR FORMAT CODE: LOAN         ERROR PROCESS DATE: 20141010
FTP LOAN UPLOAD ERRORS - REAL TIME



PF1 HELP  PF2 RETURN  PF4 MENU   PF5 TABLES  PF7/8 PAGE   PF11 -->   PF12 QUIT
```

4.4 Response Dataset

In addition to the COMPR notifications, a response dataset will be created with the same dataset name as the upload file with the SEQUENCE number (as passed on the header record) appended to the end of the original file name.

> Example:
> BBAP.SPRD.UPLOAD.XXX.LOANS.RESPONSE.S0000123
> The 'XXX' depicting the relevant 2 or 3 character broker alpha code
> The 'S0000123' depicting the sequence number as passed on the header record, prefixed with S. See below for the record layout

It is recommended that sequence numbers are not reused. No verification is made on sequence numbers with respect to missing sequences. This is solely used to match an upload file to its respective response file. Should a sequence number be repeated by a member in that day then the response file will have the same sequence number in it and overwrite any existing response files with the same sequence number. The broker will only be able upload a new file once the previous file has been processed, regardless of the sequence number. The file will be overwritten, but all files submitted by the broker will be stored in a GDG cycle for the Broker.

The response file will also be stored in a GDG cycle for the Broker. The number of cycles is still to be determined.

Response File Record Layout

BDA FIELD NAME	LENGTH	VALUE	DESCRIPTION
CARD CODE	9(3)	999	
BRK-CDE	9(3)		Broker Numeric Code
DATE	9(8)		Process Date
TIME	9(6)		Process Time
TOTAL RECORDS	9(9)		Total Number of Records excluding Header and Trailer Records

RECORDS PROCESSED	9(9)		Total Number of Successfully Processed Records
RECORDS REJECTED	9(9)		Total Number of Rejected Records
FILLER	X(653)		Spaces
COUNT OF MSGS FOR LINE	9(3)		Count of number of messages in this line, if multiple errors the line will be repeated for each error
ERROR MESSAGE	X(50)		Error message code

TOTAL LENGTH	700

Field Name	Data Type and length
CARD-CDE	9(3)
BRK-CDE	9(3)
DATE	9(8)
TIME	9(6)
TOTAL RECORDS	9(9)
RECORDS PROCESSED	9(9)
RECORDS REJECTED	9(9)
FILLER	X(653)
COUNT OF MSGS FOR LINE	9(3)
ERROR MESSAGE	X(50)

Below is a list of all possible errors that will result in the entire file being rejected.

'RECORD RECEIVED AFTER TRAILER'
'DUPLICATE TRAILER RECEIVED'
'BRK CDE NOT SAME AS HDR'
'TRAILER REC TOTAL NOT SAME AS RECS SENT'
'TRAILER NOT RECEIVED'

4.5   New SLB Upload Data Set

New LOAN and COLLATERAL Upload Datasets will be created with the same dataset name as the upload file.

Example:
BBAP.SPRD.UPLOAD.XXX.LOANS
The 'XXX' depicting the relevant 2 or 3 character broker alpha code

A captured file dataset will be created for each upload which will contain the deal Id's for the newly created loan or collateral deals, with the sequence number appended to the end of the captured file name, e.g. BBAP.SPRD.UPLOAD.XXX.LOANS.CAPTURED.S0000123

4.6   Archiving

Each file uploaded will be archived onto the daily upload file backup.
The response file will also be archived onto a daily response upload file backup. The length of archive is still to be determined.

4.7   Response Codes

After an upload file has been processed, a response file will be generated with the upload sequence number appended to the end of the response file name, e.g. BBAP.SPRD.UPLOAD.XXX.LOANS.RESPONSE.S0000123. If for any reason, the file does not pass validation, the errors as per the table below will be contained in the response file. If the upload is successful, the response file will contain the number of records successfully uploaded.

Response	Response Description
000	SUCCESSFULLY UPDATED
S01	INVALID CARD CODE NUMBER
S02	WARNING: CARD CODE NUMBER REQUIRED
S03	INVALID BROKER CODE
S04	WARNING: BROKER CODE REQUIRED
S05	INVALID UPLOAD TYPE
S06	WARNING: UPLOAD TYPE REQUIRED
S07	INVALID ACCOUNT CODE
S08	WARNING: ACCOUNT CODE REQUIRED
S09	INVALID DEAL ID
S10	WARNING: DEAL ID REQUIRED
S11	INVALID ACCOUNT TYPE/ROLL COMBINATION
S12	INVALID RECEIVE DATE
S13	WARNING: RECEIVER DATE REQUIRED
S14	INVALID RETURN DATE
S15	WARNING: RETURN DATE REQUIRED
S16	INVALID INSTRUMENT TYPE
S17	WARNING: INSTRUMENT TYPE REQUIRED
S18	INVALID INSTRUMENT
S19	WARNING: INSTRUMENT REQUIRED
S20	INVALID INSTRUMENT VERSION
S21	WARNING: INSTRUMENT VERSION REQUIRED
S22	INVALID PRICE FORMAT

S23	INVALID LOAN QUANTITY
S24	WARNING: LOAN QUANTITY REQUIRED
S25	INVALID LOAN RATE
S26	WARNING: LOAN RATE REQUIRED
S27	INVALID BORROW RATE
S28	WARNING: BORROW RATE REQUIRED
S29	INVALID PROVIDER BALANCE CODE
S30	WARNING: PROVIDER BALANCE CODE REQUIRED
S31	INVALID PROVIDER INTEREST CODE
S32	WARNING: PROVIDER INTEREST CODES REQUIRED
S33	INVALID PROVIDER TURN CODE
S34	WARNING: PROVIDER TURN CODE REQUIRED
S35	INVALID BROKER BALANCE CODE
S36	WARNING: BROKER BALANCE CODE REQUIRED
S37	INVALID BROKER INTEREST CODE
S38	INVALID BROKER TURN CODE
S39	INVALID RECEIVE STATUS
S40	INVALID RETURN STATUS
S41	INVALID PROVIDE STATUS
S42	INVALID COLLATERAL QUANTITY
S43	WARNING: COLLATERAL QUANTITY REQUIRED
S44	INVALID HEADER RECORD
S45	INVALID HEADER DATE
S46	INVALID HEADER TIME
S47	INVALID DETAIL BROKER CODE
S48	TRAILER RECORD NOT FOUND
S49	INVALID TRAILER RECORD
S50	ACCOUNT CODES ARE THE SAME (ACC-CDE = REF-ACC-CDE)
S51	INVALID NUMBER OF RECORDS PROCESSED
S52	INVALID ACCOUNT CODE - REF-ACC-CDE
S53	NO MESSAGE IF LENDER NOT LENDING DESK
S54	NO MESSAGE FOR SAME CSDP DETAIL
S55	INSTRUMENT NOT ELECTRONIC SETTLED
S56	INSTRUMENT CODE NOT LOADED
S57	QTY MAY NOT BE < 0 OR > 99999999
S58	RETURN DATE MAY NOT BE < PROVIDE DATE
S59	ACCOUNT CODE IS NOT ALLOWED
S60	PROVIDE DATE MAY NOT BE < 20000101
S61	RETURN DATE MAY NOT BE < 20000101
S62	INVALID BORROWER DEAL ID

S63	INVALID DATE FORMAT
S64	RECEIVE DATE MAY NOT BE < 20000101
S65	ACCOUNT CODE DEACTIVATED
S66	ACCOUNT CODE NOT LOADED
S67	NOT A VALID DEAL FOR THE BORROWER
S68	REF DEAL RECORD DOES NOT EXIST
S69	INVALID BORROWER ACCOUNT CODE
S70	INVALID LENDING ACCOUNT CODE
S71	INVALID LENDING DEAL ID
S72	RECORD NOT ADDED
S73	RECORD NOT UPDATED
S74	RECORD NOT REVERSED
S75	RATE MAY NOT BE < 0 OR > 999.99%
S76	CLTRL MAY NOT BE > 9999999999.99
S77	COLLATERAL = 0 WHEN PRICE = 0
S78	SLB RATE = 0 WHEN PRICE = 0
S79	BORROWING RATE REQUIRED
S80	BORROWING RATE INVALID
S81	RETURN DATE MAY NOT < RECEIVE DATE
S82	LOAN QUANTITY MAY NOT BE > 99999999999
S83	INVALID COLLATERAL BAL. CODE
S84	BAL USED AS CASH COLL BALANCE
S85	INVALID COLLATERAL TURN CODE
S86	LOAN CLTRL > BORROW CLTRL
S87	INVALID COLLATERAL INT. CODE
S88	PROV BAL MUST NOT BE = BRK BAL
S89	RETURN STATUS MUST BE Y OR N
S90	INVALID COLLATERAL TYPE
S91	INVALID CREATE-MSG - MUST BE Y OR N OR L
S92	TECHNICAL CICS ERROR - RECORD NOT LOADED
S93	LOAN TYPE INVALID - ONLY B OR L
S94	ACCOUNT TYPE INVALID
S95	K01 - NO ACCOUNT RECORD FOUND
S96	K01 - DATACOM ERROR - NOT ADDED
S97	K0R - DATACOM ERROR - NOT ADDED
S98	K0H - DATACOM ERROR - NOT ADDED
S99	K0H - INVALID INSTR - NOT ADDED
L01	K06 - NO TRADING BALANCE RECORD
L02	K06 - DATACOM ERROR - NOT ADDED
L03	K08 - NO DEAL RECORD FOUND

L04	K06 - ERROR ON ACCOUNT TRADING BALANCE
L05	K08 - NO UPDATE - DEAL RECORD ON ERROR
L06	KD2 - NO UPDATE ON LOAN DETAIL RECORD
L07	K0D - ERROR ON ADDING DEAL HISTORY
L08	K12 - ERROR ON ADDING LOAN DETAIL RECORD
L09	K08 - ERROR WHEN READING A DEAL RECORD
L10	K08 - NO UPDATE - DEAL RECORD ON ERROR
L11	K0B - NO SCRIP RECORD FOUND
L12	K0B - NO SUFFICIENT SCRIP
L13	KGG - READ RETURNED INVALID STATUS CODE
L14	CLOSED SALE FOR SLENU CHANGE REQUEST
L15	CLOSED PURCHASE FOR SBORU CHANGE REQUEST
L16	K12 - CLOSED P&S DEALS
L17	CLOSED SALE FOR K12 CHANGE REQUEST
L18	K0R - REWRITE ERROR
L19	K12 - NO LOAN DETAIL RECORD
L20	K12 - NO UPDATE ON LOAN DETAIL RECORD
L21	KMR - ERROR ON MONEY MARKET RATE READ
L22	K0G - COULD NOT ADD INVESTMENT RECORD
L23	K0U - COULD NOT UPDATE NON A/C TRADING
L24	K0U - COULD NOT ADD NON A/C TRADING BAL
L25	KF2 - COULD NOT ADD JOURNAL RECORD
L26	K0U - NO RECORD FOUND ON NON A/C RADING
L27	K0F - COULD NOT ADD FIN HISTORY RECORD
L28	CASH COLLATERL - LENDER SALE STILL OPEN
L29	NO SUFFICIENT CASH ON NON RES CLIENT
L30	TURN CODE IS INVALID
L31	INTEREST CODE IS INVALID
L32	INSUFFICIENT CASH ON COL BAL
L33	PLEASE LOAD INVSTM. TYPE CK
L34	INVESTMENT HAS CASH BAL
L35	SSI - READ REC MSG ERROR
L36	KDS - WRITE NEW ERROR
L37	KDS - WRITE CANC ERROR
L38	KDS - READ NEW ERROR
L39	KDS - READ TO REWRITE CANC
L40	SSI - WRITE REC MSG ERROR
L41	SSI - WRITE DEL MSG ERROR
L42	KDS - REWRITE NEW ERROR
L43	KDS - READ CANC INV REC

L44	SSI - READ DEL MSG ERROR
L45	SSI - WRITE REC CANC ERROR
L46	SSI - WRITE DEL CANC ERROR
L47	K16 - READ LL ERROR
L48	KDS - READ CANCEL ERROR
L49	KDS - REWRITE CANC ERROR
L50	K0H - READ INSTR ERROR
L51	K1M - READ BRK-CTL ERROR
L52	K1M - NOT VERIFIED ERROR
L53	K0M - READ BROKER ERROR
L54	K0M - NOT VERIFIED ERROR
L55	TRFINS - READ DUPL ERROR
L56	TRFINS - INSERT NEW ERROR
L57	TRFINS - OPEN ERROR
L58	TRFINS - UNABLE TO OPEN
L59	TRFINS - FETCH ERROR
L60	TRFINS - CLOSE ERROR
L61	KDS - READ TO REWRITE ORG
L62	KDS - READ TO REWRITE INV
L63	KDS - REWRITE ORG ERROR
L64	KDS - READ ORG REC ERROR
L65	KDS - READ ORG REC INV
L66	KDS - REWRITE CNF ERROR
L67	KDS - READ TO CNF ERR
L68	KDS - READ TO CNF INV
L69	KDS - READ PREV RTN DTL ERR
L70	COBOL ERROR - NOT ADDED

5   SLB CARD CODE LAYOUTS

There are four SLB Card Codes and a Header and Trailer record. Each Card Code is stand-alone and requires a Header and a Trailer. Optional fields left blank in the upload will be ignored in the update functionality and therefore will not overwrite existing values.

5.1   Header Record – Card Code 000

The first record on the file to be uploaded is the header record. All numeric fields must be filled with numbers. If there is no value they must be zero filled and not left empty.

BDA FIELD NAME	LENGTH	VALUE	DESCRIPTION
CARD CODE	9(3)	000	
BRK-CDE	9(3)		Broker Numeric Code
DATE	9(8)		Upload Date
TIME	9(6)		Upload Time
PREFIX	X(1)	"S"	Hard Coded Prefix for Sequence Number
SEQ-NO	X(7)		Sequence Number
FILLER	X(2)		Spaces

TOTAL LENGTH	30

Field Details

Field Name	Field Description	Data Type	Data Length	STA	END	Data Validation
CARD CODE	Card Code Number	NUMERIC	9(3)	1	3	Value must always be 000
BRK-CDE	Broker Code	NUMERIC	9(3)	4	6	Must be a valid broker code and active Must be > 0 and <= 999
DATE	Upload Date	NUMERIC	9(8)	7	14	Format must be CCYYMMDD Must be = Current date
TIME	Upload Time	NUMERIC	9(6)	15	20	Time format must be HHMMSS
PREFIX	Sequence Number Prefix	CHARACTER	X(1)	21	21	Must only be "S"
SEQ-NO	Sequence Number	NUMERIC	X(7)	22	28	Must be numeric Must be > 0 and <= 9999999
FILLER	Filler	CHARACTER	X(2)	29	30	No Validation

5.2   Trailer Record – Card Code 999

BDA FIELD NAME	LENGTH	VALUE	DESCRIPTION
CARD CODE	9(3)	999	
BRK-CDE	9(3)		Broker Numeric Code
DATE	9(8)		Process Date
TIME	9(6)		Process Time
TOTAL RECORDS	9(9)		Total of Records excluding Header and Trailer Records
RECORDS PROCESSED	9(9)		Total of Successfully Processed Records
RECORDS REJECTED	9(9)		Total of Rejected Records
FILLER	X(3)		Spaces

TOTAL LENGTH	50

Field Details

Field Name	Field Description	Data Type	Data Length	STA	END	Data Validation
CARD CODE	Card Code Number	NUMERIC	9(3)	1	3	Must only be = 999
BRK-CDE	Broker Code	CHARACTER	X(3)	4	6	Must be a valid broker code and active Must be > 0 and <= 999
DATE	Process Date	CHARACTER	9(8)	7	14	Format must be CCYYMMDD or Must be = Current date
TIME	Process Time	NUMERIC	9(6)	15	20	Time format must be HHMMSS
TOTAL RECORDS	Total number of records(excluding any header and trailer records)	NUMERIC	9(9)	21	29	Must be > 0 and <= 999999999
RECORDS PROCESSED	Total number of successfully processed records	NUMERIC	9(9)	30	38	Must be >= 0 and <= 999999999
RECORDS REJECTED	Total number of rejected records	NUMERIC	9(9)	39	47	May be > = 0 May not be > 999999999
FILLER	Filler	CHARACTER	X(3)	48	50	Spaces

5.3   Loan Upload Record – Layout 025

BDA FIELD NAME	LENGTH	VALUE	DESCRIPTION
CARD-CDE	9(3)	025	Card code 025
BRK-CDE	9(3)		Broker code
UPL-TYP	X(1)		Upload Type – N = New, U = Update, R = Reverse
LEND-ACC	9(7)		Lender account code
DEL-ID	9(7)		Loan Deal ID
EXT REFERENCE	X(11)		Optional External Reference
CREATE-MSG	X(1)		Create the Swift Message – Y=Yes, N=No, L=Later
BORR-MSG-REF	X(16)		Borrower Message Reference
BORR-MSG-STA	X(9)		Borrower Message Status
COLL-TYPE	9(1)		Collateral type – S = Securities, C = Cash, ' ' = None
RET-CSH-COL	X(1)		Cash collateral to be returned when loan returned Y/N
BORW-ACC	9(7)		Borrower account code (REF ACCOUNT)
BORW-DEL-ID	9(7)		Borrowers Loan Deal ID
RECV-DTE	9(8)		Receive date
RECV-STAT	X(1)		Receive status
RETN-DTE	9(8)		Return date
RETN-STAT	X(1)		Return status
INSTR-TYP	X(1)		Instrument Type
INSTR-ALPHA	X(6)		Instrument Alpha
INSTR-VERSION	9(3)		Instrument Version
PRICE	9(7)		Must be zero (System will use previous days close)
LOAN-QTY	X(11)		Loan quantity
LOAN-RATE	9(5)		Loan rate %
BORW-RATE	9(5)		Borrower rate %
LOAN-COLL	9(15)		Must be zero (System will calculate using Quantity X Price X Loan rate)
BORW-COLL	9(15)		Must be zero (System will calculate using Quantity X Price X Loan rate)
PROV-BAL-CDE	9(2)		Provider balance code
PROV-INT-CDE	X(2)		Provider interest code
PROV-TRN-CDE	X(2)		Provider turn code
BRK-BAL-CDE	X(2)		Broker balance code
BRK-INT-CDE	X(2)		Broker interest code
BRK-TRN-CDE	X(2)		Broker turn code
TRADE-DTE	9(8)		Trade Date
FILLER	X(220)		Spaces

TOTAL LENGTH	400

Field Details

Field Name	Field Description	Data Type	Data Length	STA	END	Mandatory Y, N, C	Data Validation
CARD CODE	Card Code Number	NUMERIC	9(3)	1	3	Y	Must only be = 025
BRK-CDE	Broker Code	NUMERIC	9(3)	4	6	Y	Must be a valid broker code and active Must be > 0 and <= 999
UPL-TYP	Upload Type	CHARACTER	X(1)	7	7	Y	Must only be: N = NEW U = UPDATE R = REVERSE
LEND-ACC	Lender Account Code	NUMERIC	9(7)	8	14	Y	Must be > 0 Must be active (date deactivated = 0) Must be a valid account for the broker Account Type = 'A ' OR 'AB' OR 'AF' 'AL' OR 'AN' OR 'AS' 'Q ' OR 'QL' OR 'QN' 'B ' OR 'C ' OR 'LB' 'QS' OR 'LL' May not be > 9999999
DEL-ID	Deal Id	NUMERIC	9(7)	15	21	C	Must be > 0, <= 9999999 when Upload indicator = U - Update R - Reverse Must be = 0 when Upload Indicator = N
EXT-REF	Ext Reference	CHARACTER	X(11)	22	32	N	No Validations
CREATE-MSG	Create Message	CHARACTER	X(1)	33	33	Y	May be: N (No Message) Y (Immediate) L (Later) Default to N when spaces
BORR-MSG-REF	Borrower Message Reference	CHARACTER	X(16)	34	49	C	No validations
BORR-MSG-STA	Borrower Message Status	CHARACTER	X(9)	50	58	C	No validations
COLL-TYPE	Collateral Type	CHARACTER	9(1)	59	59	N	May be S or Blank = Cash
RET-CSH-	Return Cash	CHARACTER	X(1)	60	60	C	May be:

COL	Collateral						Spaces - if cash collateral = 0 N – if cash collateral > 0 Y –if cash collateral > 0
BORW-ACC	Borrower Account Code	NUMERIC	9(7)	61	67	Y	Must be > 0 Must be a valid account for the broker Account Type = 'A ' OR 'AB' OR 'AF' 'AL' OR 'AN' OR 'AS' 'Q ' OR 'QL' OR 'QN' 'B ' OR 'C ' OR 'LB' 'QS' OR 'LL' May not be > 9999999
BORW-DEL-ID	Borrower Deal ID	NUMERIC	9(7)	68	74	C	Zero is a valid value May not be > 9999999
RECV-DTE	Receive Date	NUMERIC	9(8)	75	82	C	Date format must be CCYYMMDD Must be > 0 May not be > Return Date
RECV-STAT	Receive Status	CHARACTER	X(1)	83	83	C	Valid value = Space (for future use)
RETN-DTE	Return Date	NUMERIC	9(8)	84	91	C	Format may be CCYYMMDD Must be > 0 Default to 99991231 if zeroes May not be < Receive Date
RETN-STAT	Return Status	CHARACTER	X(1)	92	92	C	Valid value = Space (for future use)
INSTR-TYP	Instrument Type	CHARACTER	X(1)	93	93	Y	Must be = E
INSTR-ALPHA	Instrument Alpha	CHARACTER	X(6)	94	99	Y	Must be a valid JSE share/instrument
INSTR-VERSION	Instrument Version	NUMERIC	9(3)	100	102	Y	0 to 999 only
PRICE	Instrument Price	NUMERIC	9(7)	103	109	N	Validate format - must be zero
LOAN-QTY	Loan Quantity	NUMERIC	X(11)	110	120	Y	Must be > 0 May not be > 99999999 No Decimal
LOAN-RATE	Loan Rate	NUMERIC	9(5)	121	125	C	Default to 0% if not loaded May not be < 0 May be > 100%
BORW-RATE	Borrower's Rate	NUMERIC	9(5)	126	130	C	Default to 0% if not loaded May not be < 0 May be > 100%
LOAN-	Loan Collateral	NUMERIC	9(15)	131	145	C	Must be zero (System will calculate

COLL							using Quantity X Price X Loan rate)
BORW-COLL	Borrower's Collateral	NUMERIC	9(15)	146	160	C	Must be zero (System will calculate using Quantity X Price X Loan rate)
PROV-BAL-CDE	Provider's Balance Code	CHARACTER	9(2)	161	162	C	Refer to Table 1 in the appendix for valid values
PROV-INT-CDE	Provider's Interest Code	CHARACTER	X(2)	163	164	C	Must be a valid code Validated against CCINT
PROV-TRN-CDE	Provider's Turn Code	CHARACTER	X(2)	165	166	C	Must be a valid code Validate against: CCINV CCTUR
BRK-BAL-CDE	Broker's Balance Code	CHARACTER	X(2)	167	168	C	Validate against Table 1 in the appendix
BRK-INT-CDE	Broker's Interest Code	CHARACTER	X(2)	169	170	C	Must be a valid code Validated against CCINT
BRK-TRN-CDE	Broker's Turn Code	CHARACTER	X(2)	171	172	C	Must be a valid code Validated against CCTUR
TRADE-DTE	Trade Date	NEMERIC	9(8)	173	180		Must be <= Online date. May be zero
FILLER	Filler	CHARACTER	X(220)	181	400		Spaces

5.4   Collateral Upload Record – Layout 026

BDA FIELD NAME	LENGTH	VALUE	DESCRIPTION
CARD-CDE	9(3)	026	Card code 026
BRK-CDE	9(3)		Broker code
UPL-TYP	X(1)		Upload Type – N = New, U = Update, R = Reverse
PROV-ACC	9(7)		Provider account
DEL-ID	9(7)		Collateral Deal ID
COLL-REF	X(11)		Optional Collateral Reference
CREATE-MSG	X(1)		Create the Swift Message – Y=Yes, N=No, L=Later
BORR-MSG-REF	X(16)		Borrower Message Reference
BORR-MSG-STA	X(9)		Borrower Message Status
PROV-DTE	9(8)		Provide date
PROV-STAT	X(1)		Provide status
RETN-DTE	9(8)		Return date
RETN-STAT	X(1)		Return status
RECV-ACC	9(7)		Receiver account
INSTR-TYP	X(1)		Instrument type
INSTR-ALPHA	X(6)		Instrument alpha

INSTR-VERSION	9(3)	Instrument version
PRICE	9(7)	Must be zero (for future use)
COLL-QTY	9(11)	Collateral quantity
TRADE-DTE	9(8)	Trade Date
FILLER	X(281)	SPACES

TOTAL LENGTH	400

Field Details

Field Name	Field Description	Data Type	Data Length	STA	END	Mandatory Y, N, C	Data Validation
CARD CODE	Card Code Number	NUMERIC	9(3)	1	3	Y	Must only be = 026
BRK-CDE	Broker Code	NUMERIC	9(3)	4	6	Y	Must be a valid broker code and active Must be > 0 May Not be > 999
UPL-TYP	Upload Type	CHARACTER	X(1)	7	7	Y	Must only be: N = NEW U = UPDATE R = REVERSE
PROV-ACC	Providers Account Code	NUMERIC	9(7)	8	14	Y	Must be > 0 Must be a valid account for the broker Account Type = 'A ' OR 'AB' OR 'AF' 'AL' OR 'AN' OR 'AS' 'Q ' OR 'QL' OR 'QN' 'B ' OR 'C ' OR 'LB' 'QS' OR 'LL' May not be > 9999999
Collateral Transaction Deal ID	Collateral Transaction Deal ID	NUMERIC	9(7)	15	21	C	Zero is a valid value Must be > 0, <= 9999999 when Upload indicator = U or R Must be = 0 when Upload Indicator = N
COLL-REF	Collateral Reference	CHARACTER	X(11)	22	32	N	None - typically given by lending desk. Can be entered for information and searching on SBORC.
CREATE-MSG	Create Message	Character	X(1)	33	33	Y	May be: N (No Message) Y (Immediate)

							L (Later) Default to N when spaces
BORR-MSG-REF	Borrower Message Reference	CHARACTER	X(16)	34	49	C	No validation
BORR-MSG-STA	Borrower Message Status	CHARACTER	X(9)	50	58	C	No validation
PROV-DTE	Provide Date	NUMERIC	9(8)	59	66	Y	Format must be CCYYMMDD May be > 0 May not be < 20000101 May not be > Return Date
PROV-STAT	Provide Status	CHARACTER	X(1)	67	67	C	Valid value = Space (for future use)
RETN-DTE	Return Date	NUMERIC	9(8)	68	75	C	Format must be CCYYMMDD Must be > or = current date. Default to 99991231 if zeroes May not be < 20000101 May not be < Provide Date
RETN-STAT	Return Status	CHARACTER	X(1)	76	76	C	Valid value = Space (for future use)
RECV-ACC	Receivers Account Code	NUMERIC	9(7)	77	83	Y	Must be > 0 Must be a valid account for the broker Account Type = 'A ' OR 'AB' OR 'AF' 'AL' OR 'AN' OR 'AS' 'Q ' OR 'QL' OR 'QN' 'B ' OR 'C ' OR 'LB' 'QS' OR 'LL' May not be > 9999999
INSTR-TYP	Instrument Type	CHARACTER	X(1)	84	84	Y	Must be = E
INSTR-ALPHA	Instrument Alpha	CHARACTER	X(6)	85	90	Y	Must be a valid JSE Instrument/Share
INSTR-VERSION	Instrument Version	NUMERIC	9(3)	91	93	N	May be 0 May not be > 999
PRICE	Instrument price	NUMERIC	9(7)	94	100	N	Must be zero (For future use)
COLL-QTY	Collateral Quantity	NUMERIC	9(11)	101	111	Y	Must be > 0 May not be > 99999999 No Decimals
TRADE-DTE	Trade Date	NUMERIC	9(8)	112	119		
FILLER	Filler	CHARACTER	X(281)	120	400		Spaces

5.5 Loan Confirmation/Return Record – Layout 027

BDA FIELD NAME	LENGTH	VALUE	DESCRIPTION
CARD-CDE	9(3)	027	Card code 027
BRK-CDE	9(3)		Broker code
UPL-TYP	X(1)		Update Type - C = Confirm, R = Return
LEND-ACC	9(7)		Lender account code
DEL-ID	9(7)		Loan Deal ID
RET-CSH-COL	X(1)		Cash collateral to be returned when loan returned Y/N
BORW-ACC	9(7)		Borrower account code (REF ACCOUNT)
INSTR-TYP	X(1)		Instrument Type
INSTR-ALPHA	X(6)		Instrument Alpha
INSTR-VERSION	9(3)		Instrument Version
LOAN-QTY	X(11)		Loan quantity
RECV-DTE	9(8)		Receive date
RECV-STAT	X(1)		Receive status
RETN-DTE	9(8)		Return date
RETN-STAT	X(1)		Return status
CREATE-MSG	X(1)		Create the Swift Message – Y=Yes, N=No, L=Later
FILLER	X(331)		Spaces

TOTAL LENGTH	400

Field Details

Field Name	Field Description	Data Type	Data Length	STA	END	Mandatory Y, N, C	Data Validation
CARD CODE	Card Code Number	NUMERIC	9(3)	1	3	Y	Must only be = 027
BRK-CDE	Broker Code	NUMERIC	9(3)	4	6	Y	Must be a valid broker code and active Must be > 0 May not be > 999
UPL-TYP	Upload Type	CHARACTER	X(1)	7	7	Y	Must only be: C = CONFIRM R = RETURN
LEND-ACC	Lender Account Code	NUMERIC	9(7)	8	14	Y	Must be > 0 Must be a valid account for the broker Account Type = 'A ' OR 'AB' OR 'AF' 'AL' OR 'AN' OR 'AS' 'Q ' OR 'QL' OR 'QN' 'B ' OR 'C ' OR 'LB' 'QS' OR 'LL' May not be > 9999999
DEL-ID	Deal Id	NUMERIC	9(7)	15	21	C	Must be > 0 May not be > 9999999 No decimal point
RET-CSH-COL	Return Cash Collateral	CHARACTER	X(1)	22	22	C	May be: Spaces N Y
BORW-ACC	Borrower Account Code	NUMERIC	9(7)	23	29	Y	May be = 0 Must be a valid account for the broker Account Type = 'A ' OR 'AB' OR 'AF' 'AL' OR 'AN' OR 'AS' 'Q ' OR 'QL' OR 'QN' 'B ' OR 'C ' OR 'LB' 'QS' OR 'LL' May not be > 9999999
INSTR-TYP	Instrument Type	CHARACTER	X(1)	30	30	Y	Must be = E
INSTR-ALPHA	Instrument Alpha	CHARACTER	X(6)	31	36	Y	Must be a valid JSE Instrument/share
INSTR-	Instrument	NUMERIC	9(3)	37	39	N	May be 0

VERSION	Version						May not be > 999
LOAN-QTY	Loan Quantity	NUMERIC	X(11)	40	50	Y	Must be > 0 May not be > 99999999 No Decimals
RECV-DTE	Receive Date	NUMERIC	9(8)	51	58	C	Format must be CCYYMMDD May not be < 20000101 Must be > 0 May not be > Return Date Must be = current date if upload indicator = 'C = Confirm'
RECV-STAT	Receive Status	CHARACTER	X(1)	59	59	C	Valid Values: Space N = No Y=Yes Must be Y when upload indicator = 'C = Confirm'
RETN-DTE	Return Date	NUMERIC	9(8)	60	67	C	Format must be CCYYMMDD Must be > 0 Default to 99991231 if zeroes May not be < 20000101 May not be < Receive Date Must be = current date if upload indicator = 'R = Return'
RETN-STAT	Return Status	CHARACTER	X(1)	68	68	C	Valid Values: Space N = No Y=Yes Must be Y when upload indicator = 'R = Return'
CREATE-MSG	Create Message	CHARACTER	X(1)	69	69	Y	May be: N (No Message) Y (Immediate) L (Later)
FILLER	Filler	CHARACTER	X(331)	70	400		Spaces

5.6   Collateral Confirmation/Return Record – Layout 028

BDA FIELD NAME	LENGTH	VALUE	DESCRIPTION
CARD-CDE	9(3)	028	Card code 028
BRK-CDE	9(3)		Broker code
UPL-TYP	X(1)		Update Type - C = Confirm, R = Return
PROV-ACC	9(7)		Providing account code

DEL-ID	9(7)	Collateral Deal ID
RECV-ACC	9(7)	Receiving account code
INSTR-TYP	X(1)	Instrument Type
INSTR-ALPHA	X(6)	Instrument Alpha
INSTR-VERSION	9(3)	Instrument Version
COLL-QTY	X(11)	Collateral quantity
PROV-DTE	9(8)	Provide date
PROV-STAT	X(1)	Provide status
RETN-DTE	9(8)	Return date
RETN-STAT	X(1)	Return status
CREATE-MSG	X(1)	Create the Swift Message – Y=Yes, N=No, L=Later
FILLER	X(332)	Spaces

TOTAL LENGTH	400	

Field Details

Field Name	Field Description	Data Type	Data Length	STA	END	Mandatory Y, N, C	Data Validation
CARD CODE	Card Code Number	NUMERIC	9(3)	1	3	Y	Must only be = 028
BRK-CDE	Broker Code	NUMERIC	9(3)	4	6	Y	Validate against BROKM
UPL-TYP	Upload Type	CHARACTER	X(1)	7	7	Y	Must only be: C = CONFIRM R = RETURN
PROV-ACC	Providing Account Code	NUMERIC	9(7)	8	14	Y	Must be > 0 Must be a valid account for the broker Account Type = 'A ' OR 'AB' OR 'AF' 'AL' OR 'AN' OR 'AS' 'Q ' OR 'QL' OR 'QN' 'B ' OR 'C ' OR 'LB' 'QS' OR 'LL' May not be 9999999
DEL-ID	Deal Id	NUMERIC	9(7)	15	21	C	Must be > 0 May not be > 9999999 No decimal point
RECV-ACC	Receiving Account Code	NUMERIC	9(7)	22	28	Y	Must be > 0 Must be a valid account for the broker Account Type = 'A ' OR 'AB' OR 'AF' 'AL' OR 'AN' OR 'AS' 'Q ' OR 'QL' OR 'QN'

							'B ' OR 'C ' OR 'LB' 'QS' OR 'LL' May not be > 9999999
INSTR-TYP	Instrument Type	CHARACTER	X(1)	29	29	Y	Must be = E
INSTR-ALPHA	Instrument Alpha	CHARACTER	X(6)	30	35	Y	Must be a valid JSE instrument/share
INSTR-VERSION	Instrument Version	NUMERIC	9(3)	36	38	N	0 to 999 May not be < 0 May not be > 999
COLL-QTY	Collateral Quantity	NUMERIC	X(11)	39	49	Y	Must be > 0 May not be > 99999999 No Decimals
PROV-DTE	Provide Date	NUMERIC	9(8)	50	57	C	Format must be CCYYMMDD May not be < 20000101 Must be = current date if upload indicator = 'C = Confirm'
PROV STAT	Provide Status	CHARACTER	X(1)	58	58	C	Valid Values: Space N = No Y=Yes Must be Y when upload indicator = 'C = Confirm'
RETN-DTE	Return Date	NUMERIC	9(8)	59	66	C	Format must be CCYYMMDD Default to 99991231 if zeroes May not be < 20000101 Must be = current date if upload indictor = 'R = Return'
RETN-STAT	Return Status	CHARACTER	X(1)	67	67	C	Valid Values: Space N = No Y=Yes Must be Y when upload indicator = 'R = Return'
CREATE-MSG	Create Message	CHARACTER	X(1)	68	68	Y	May be: N (No Message) Y (Immediate) L (Later)
FILLER	Filler	CHARACTER	X(332)	69	400		Spaces

6 APPENDIX

Table 1

Balance Code	Default System Description
AK	CASH COLLATERAL AK
BK	CASH COLLATERAL BK
CA	CASH COLLATERAL CA
CB	CASH COLLATERAL CB
CC	CASH COLLATERAL CC
CD	CASH COLLATERAL CD
CE	CASH COLLATERAL CE
CF	CASH COLLATERAL CF
CG	CASH COLLATERAL CG
CH	CASH COLLATERAL CH
CI	CASH COLLATERAL CI
CJ	CASH COLLATERAL CJ
CK	CASH COLLATERAL CK
CL	CASH COLLATERAL CL
CM	CASH COLLATERAL CM
CN	CASH COLLATERAL CN
CO	CASH COLLATERAL CO
CP	CASH COLLATERAL CP
DK	CASH COLLATERAL DK
EK	CASH COLLATERAL EK
FK	CASH COLLATERAL FK
GK	CASH COLLATERAL GK
HK	CASH COLLATERAL GK
IK	CASH COLLATERAL IK
JC	JSE MARGIN CALL
JK	CASH COLLATERAL JK
K	CASH COLLATERAL
K.	CASH COLLATERAL K.
KA	CASH COLLATARAL 10
KB	CASH COLLATERAL 11
KC	CASH COLLATERAL 12
KD	CASH COLLATERAL 13
KE	CASH COLLATERAL 14
KF	CASH COLLATERAL 15
KG	CASH COLLATERAL 16
KH	CASH COLLATERAL 17

KI	CASH COLLATERAL 18
KJ	CASH COLLATERAL 19
KK	CASH COLLATERAL 20
KL	CASH COLLATERAL KL
KM	CASH COLLATERAL KM
KN	CASH COLLATERAL KN
KO	CASH COLLATERAL KO
KP	CASH COLLATERAL KP
KQ	CASH COLLATERAL KQ
KR	CASH COLLATERAL KR
KS	CASH COLLATERAL KS
KT	CASH COLLATERAL KT
KU	CASH COLLATERAL KU
KV	CASH COLLATERAL KV
KW	CASH COLLATERAL KW
KX	CASH COLLATERAL KX
KY	CASH COLLATERAL KY
KZ	CASH COLLATERAL KZ
K1	CASH COLLATERAL 1
K2	CASH COLLATERAL 2
K3	CASH COLLATERAL 3
K4	CASH COLLATERAL 4
K5	CASH COLLATERAL 5
K6	CASH COLLATERAL 6
K7	CASH COLLATERAL 7
K8	CASH COLLATERAL 8
K9	CASH COLLATERAL 9
LK	CASH COLLATERAL LK
MK	CASH COLLATERAL MK
NK	CASH COLLATERAL NK
OK	CASH COLLATERAL OK
PK	CASH COLLATERAL PK
QK	CASH COLLATERAL QK
RK	CASH COLLATERAL RK
SK	CASH COLLATERAL
TK	CASH COLLATERAL
UK	CASH COLLATERAL

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