# Money Market

# Data Service

# User Manual

March 2012

# JSE Contact Details

One Exchange Square
Gwen Lane
Sandown, 2196

Information Products Sales Division: +27 11 520 7663

or email infoproductsales@jse.co.za

Website: www.jse.co.za

## 1    VERSION CONTROL

| Version | Author | Change date | Reason for Change |
|---------|--------|-------------|-------------------|
| 1.0 | Neil Vendeiro James Hough | 12 Mar 2012 | Initial Version |

## 2   DISCLAIMER

This manual has been produced as a guide at a given point of time and in an abbreviated form, to the key provision of the JSE Limited Rules and directives, Stock Exchanges Act and Related legislation.

Given the compressed and dated nature of the contents of a document such as this, it should not be construed as the full and official interpretation of the Act, Rules and Directives; and the JSE Limited does not accept any responsibility or liability for any errors or omission in the formulation of this manual, nor for any consequential claims arising there from.  Accordingly, the JSE Limited accepts no responsibility for any transaction entered into as a result of the contents herein.

## 3   INTRODUCTION

The aim of the Dissemination system is to provide users with raw data on daily Index movements. All information offered for dissemination is extracted from the relevant JSE systems, and held in a central database. Each user can specify the type of records they require from the standard layouts available. The users can get their data via ISDN or Leased line connection.

The user must inform the Information Products Sales Division in writing of the record types they would like to receive.

### 3.1   Confirmation of User ID and Password

1.      A representative from the Business Support department will provide you with your Sign-on and Dataset name before 11am on the day you go live.

2.      For security purposes, a representative from the RACF department will provide you with your Password.

3.      An Account Officer, from the Information Products Sales Division will contact you to confirm receipt of the Dataset, UserID and Password.

4.      The onus is on you to test as soon as you have received the above-mentioned information to ensure that you will gain access to the Mainframe.

Should you experience any problems relating to the information communicated to you or the actual testing of this information, please contact the under-mentioned persons for assistance:

1.      Customer Support                                011 520 7777 / 7799
2.      Information Products Sales Division011 520 7663 / 7019

## 4 MONEY MARKET

The JSE is the authorised National Numbering Agent (NNA) for South Africa under the Association of National Numbering Agents (ANNA). This means that the JSE is an entity authorised to issue ISINs in accordance with ISO and ANNA rules and guidelines. In terms of the requirements of ANNA, only one NNA may be authorised per country.

An International Securities Identification Number (ISIN) uniquely identifies a security. Its structure is defined in ISO 6166. Securities for which ISINs are issued include bonds, commercial paper, equities and warrants. The ISIN code is a 12-character alpha-numerical code that does not contain information characterising financial instruments but serves for uniform identification of a security at trading and settlement.

The JSE issues ISINs for Money Market Instruments (MMI) and provides the data to subscribers in the form of data files, which are provided at set times of the day. The files are made available via the Information Delivery Portal (IDP).

The JSE issues and provides Money Market Instruments ISINs for the following MMI categories –

1. Category 1 – Discount Based

2. Category 2 – Vanilla

3. Category 3 – Variable Coupon Rates

**Note that at the request of the Money Market Instrument Issuers, there is a 48 hour embargo period (two days after the issue date), before the details of a new MMI instrument can be disseminated to the market.**

## 5 MONEY MARKET – ACTIVE AND RECENTLY MATURED INSTRUMENTS

These record types will be produced at 19:00 each business day and will be found within the MM.ZIP file.

The record types provide the following data:

1. All new and active MMI instruments across category types 1, 2 and 3.
2. All matured and cancelled instruments across category types 1, 2 and 3. This information will only be included in the file for a period of six months.

For Category 3 instruments, all coupon information published for the instrument will be provided with the instrument record, to a maximum of a 120 coupons events (variable coupon rate changes and coupon payment dates).

The instrument will be in one of the following statuses;

- Active
- New (means that it became available for publication in the current day i.e. after the 48 hour embargo)
- Matured
- Cancelled

## 5.1    End of Day Instrument Reference Data

### 5.1.1    Leading Record Layout

| FIELD NAME | START POS | LENGTH | END POS |
|---|---|---|---|
| Instrument Numeric Key | 1 | 10 | 10 |
| Record type | 11 | 3 (T) | 13 |
| Sub type | 14 | 2 (T) | 15 |
| Continuation sequence number | 16 | 2 | 17 |
| Run date | 18 | 8 | 25 |
| ISIN | 26 | 12 (T) | 37 |
| Filler | 38 | 2 (T) | 39 |
| Data (layouts below) | 40 | Varies | Varies |

**FIELD DESCRIPTIONS:**

INSTRUMENT NUMERIC KEY

Each instrument is identified by a unique numeric identifier. Even if the ISIN, name or other details of the instrument change, the Instrument Numeric Key is constant.

RECORD TYPE

The code indicating the type of information contained in the record disseminated - e.g.: MMD.

SUB TYPE

The Sub Type related to a particular record type - e.g. Sub Type 01.

CONTINUATION SEQUENCE

The sequence number used to join together certain record types, where more than one record exists per record type. See description after the fields for sub type 11 and sub type 12. The Continuation Sequence is not applicable to sub type 01 (will always be "01").

RUN DATE

DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD.

ISIN

The ISIN for the instrument on the record.

FILLER

Spaces or blank

DATA (LAYOUTS BELOW)

The relevant record type(s) requested by the user will be given. The length of the records in the sub types vary:

MMD01 length is exactly 318
MMD11 length is up to 534
MMD12 length is up to 214

**Note:** These record types consist of all the active and matured money market instruments for the past 6 months from MMI Category 1, 2 and 3. New instruments are subject to an embargo period of 48 hours before they can appear in these record types.

### 5.1.2    Record Type MMD Sub Type 01 Sequence No. 01

The Money Market Daily record type (Sub Type 01) provides all reference data for the active and recently matured or cancelled Money Market instruments. Each instrument that is active will appear every day. Instruments that were cancelled or are matured will continue to appear every day for a period of six months after they have been cancelled or matured. New instruments only appear after 48-hour embargo.

| FIELD NAME | START POS | LENGTH | END POS |
|---|---|---|---|
| Instrument Alpha Code | 40 | 14 (T) | 53 |
| ISIN | 54 | 12 (T) | 65 |
| Issuer Name | 66 | 35 (T) | 100 |
| MMI Type | 101 | 5 (T) | 105 |
| MMI Category | 106 | 1 (T) | 106 |
| Short Name | 107 | 40 (T) | 146 |
| Long Name | 147 | 70 (T) | 216 |
| Instrument Status | 217 | 1 (T) | 217 |
| Issued Amount | 218 | 16 (T) | 233 |
| Issue Date | 234 | 10 (T) | 243 |
| Coupon Rate | 244 | 16 (T) | 259 |
| Coupon Frequency / Interval | 260 | 4 (T) | 263 |
| Coupon Payment Cycle | 264 | 4 (T) | 267 |
| ISIN Maturity Date | 268 | 10 (T) | 277 |
| ISIN Coupon Payment Day | 278 | 2 | 279 |
| Coupon Compounding Frequency | 280 | 4 (T) | 283 |
| Coupon Reset Frequency | 284 | 4 (T) | 287 |
| Coupon Reset Start Date | 288 | 10 (T) | 297 |

| | | | |
|---|---|---|---|
| Coupon Source | 298 | 8 (T) | 305 |
| Coupon Variance From Source | 306 | 16 (T) | 321 |
| Coupon Variance Unit | 322 | 1 (T) | 322 |
| Currency | 323 | 3 (T) | 325 |
| Floor Rate | 326 | 16 (T) | 341 |
| Cap Rate | 342 | 16 (T) | 357 |

## FIELD DESCRIPTIONS:

INSTRUMENT ALPHA CODE — Current JSE alpha code for the Money Market Instrument.

ISIN — International Standard Instrument Number.

ISSUER NAME — The name of the institution which issues the instrument.

MMI TYPE — The Money Market Instrument Type code. Possible values are:

| Code | Meaning of the code |
|---|---|
| BA | Bankers Acceptances |
| BL | Bills |
| CPB | Commercial Paper Bills / Capital Project Bills |
| PN | Promissory Notes |
| TB | Treasury Bills |
| NOT | Notes |
| BB | Bridging Bonds |
| DEB | Debentures |
| NCD | Negotiable Certificates Of Deposit |
| LNCD | Linked Negotiable Certificates of Deposit |
| CLN | Credit Linked Notes |
| FRN | Floating Rate Notes |
| CB | Call Bonds |
| ZB | Zero Bonds |

MMI CATEGORY — The Money Market category of the instrument.

| | |
|---|---|
| SHORT NAME | The name of the Money Market Instrument (up to 40 characters of the name) |
| LONG NAME | The name of the Money Market Instrument (up to 70 characters of the name) |
| INSTRUMENT STATUS | The current status of the instrument. Possible values are:<br><br>    "A" = active,<br>    "M" = matured,<br>    "C" = cancelled or<br>    "N" = new<br><br>(The status will only be "N" once; the day it is eligible to appear in the output, on that day it will be "N" and on no other day). |
| ISSUED AMOUNT | The amount of instruments issued for the ISIN. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 2 decimal places, when it is not given then the text will consist of only blank spaces. |
| ISSUE DATE | The date on which the instruments were first issued. The date is in the format YYYY/MM/DD |
| COUPON RATE | Coupon Rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces. |
| COUPON FREQUENCY / INTERVAL | The coupon interval code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 6. |
| COUPON PAYMENT CYCLE | The coupon payment interval code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 6. |

| | |
|---|---|
| ISIN MATURITY DATE | Date of maturity of the Money Market Instrument. The date is in the format YYYY/MM/DD and will be blank spaces if the value is not given. |
| ISIN COUPON PAYMENT DAY | Day of coupon payment. A "not applicable" or "unknown" value is given as 00. |
| COUPON COMPOUNDING FREQUENCY | The compounding frequency code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 6. |
| COUPON RESET FREQUENCY | The reset frequency code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 6. |
| COUPON RESET START DATE | The date of the most recent reset of the Money Market Instrument. The date is in the format YYYY/MM/DD and will be blank spaces if there have not been any resets. |
| COUPON SOURCE | Code of the Coupon Source. Possible values are: |

| Code | Meaning of the code |
|---|---|
| JIBAR 1 | Johannesburg Interbank Rate 1 |
| JIBAR 3 | Johannesburg Interbank Rate 3 |
| JIBAR 6 | Johannesburg Interbank Rate 6 |
| JIBAR 9 | Johannesburg Interbank Rate 9 |
| JIBAR 12 | Johannesburg Interbank Rate 12 |
| CPI | Consumer Price Index |
| PRIME | Prime Interest Rate |
| SREPO | SREPO |
| SABOR | SABOR |

| | |
|---|---|
| COUPON VARIANCE FROM SOURCE | Rate of variance from Coupon Source. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces. |

COUPON VARIANCE UNIT

The unit to be used when interpreting the value found in the "coupon variance from source" field. Possible values are:

| Code | Meaning of the code |
| --- | --- |
| P | Percent |
| B | Basis Points |

CURRENCY

The ISO 4217 currency code of the currency used to interpret monetary values in the reference data.

FLOOR RATE

Floor rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

CAP RATE

Cap rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

### 5.1.3 Record Type MMD Sub Type 11

The Money Market Daily record type (Sub Type 11) provides all coupon reset date data for the active and recently matured or cancelled Money Market instruments.  Each instrument that is active will have all of its known coupon reset dates and new coupon rates appear every day. Instruments that were cancelled or are matured will continue to appear every day for a period of six months after they have been cancelled or matured. New instruments only appear after 48-hour embargo.

When there are multiple reset dates and reset rates for a single instrument, refer to the details of the layout described after the table below.

| FIELD NAME | START POS | LENGTH | END POS |
|---|---|---|---|
| Instrument alpha code | 40 | 14 (T) | 53 |
| Reset Date | 54 | 10 (T) | 63 |
| Reset Rate | 64 | 16 (T) | 79 |
| Reset Date | 80 | 10 (T) | 89 |
| Reset Rate | 90 | 16 (T) | 105 |
| Reset Date | 106 | 10 (T) | 115 |
| Reset Rate | 116 | 16 (T) | 131 |
| Reset Date | 132 | 10 (T) | 141 |
| Reset Rate | 142 | 16 (T) | 157 |
| Reset Date | 158 | 10 (T) | 167 |
| Reset Rate | 168 | 16 (T) | 183 |
| Reset Date | 184 | 10 (T) | 193 |
| Reset Rate | 194 | 16 (T) | 209 |
| Reset Date | 210 | 10 (T) | 219 |
| Reset Rate | 220 | 16 (T) | 235 |
| Reset Date | 236 | 10 (T) | 245 |
| Reset Rate | 246 | 16 (T) | 261 |
| Reset Date | 262 | 10 (T) | 271 |
| Reset Rate | 272 | 16 (T) | 287 |
| Reset Date | 288 | 10 (T) | 297 |
| Reset Rate | 298 | 16 (T) | 313 |
| Reset Date | 314 | 10 (T) | 323 |
| Reset Rate | 324 | 16 (T) | 339 |
| Reset Date | 340 | 10 (T) | 349 |
| Reset Rate | 350 | 16 (T) | 365 |
| Reset Date | 366 | 10 (T) | 375 |

| | | | |
|---|---|---|---|
| Reset Rate | 376 | 16 (T) | 391 |
| Reset Date | 392 | 10 (T) | 401 |
| Reset Rate | 402 | 16 (T) | 417 |
| Reset Date | 418 | 10 (T) | 427 |
| Reset Rate | 428 | 16 (T) | 443 |
| Reset Date | 444 | 10 (T) | 453 |
| Reset Rate | 454 | 16 (T) | 469 |
| Reset Date | 470 | 10 (T) | 479 |
| Reset Rate | 480 | 16 (T) | 495 |
| Reset Date | 496 | 10 (T) | 505 |
| Reset Rate | 506 | 16 (T) | 521 |
| Reset Date | 522 | 10 (T) | 531 |
| Reset Rate | 532 | 16 (T) | 547 |
| Reset Date | 548 | 10 (T) | 557 |
| Reset Rate | 558 | 16 (T) | 573 |

**FIELD DESCRIPTIONS:**

INSTRUMENT ALPHA CODE — Current JSE alpha code for the Money Market Instrument.

RESET DATE — The historical date on which the rate was reset. The date is formatted as YYYY/MM/DD.

RESET RATE — The new rate on the date of reset. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places.

As shown in the start positions and end positions above, for one instrument the fields for RESET DATE and RESET RATE repeat as many times as are required (for historical reset dates) up to twenty (20) times on a single row. For a fully completed row, there are no values beyond character position 573 on the row. If there aren't enough payments to fill one row, then the unused columns will not be output (there will be no characters after the last entry on the row).

When the number of payments exceeds twenty (20), then a new row will exist with CONTINUATION SEQUENCE increased by one (in the leading record – refer to 5.1.1). On the continuation row there will be up to twenty (20) repetitions, at which point it will continue onto a new row if required. There will be a maximum of six rows of reset information for a single instrument (i.e. there are up to 120 repetitions of RESET DATE and RESET RATE).

### 5.1.4    Record Type MMD Sub Type 12

The Money Market Daily record type (Sub Type 12) provides all payment date data for the active and recently matured or cancelled Money Market instruments.  Each instrument that is active will have all of its known payment dates appear every day. Instruments that were cancelled or are matured will continue to appear every day for a period of six months after they have been cancelled or matured.  New instruments only appear after 48-hour embargo.

When there are multiple payment dates for a single instrument, refer to the details of the layout described after the table below.

| FIELD NAME | START POS | LENGTH | END POS |
|---|---|---|---|
| Instrument Master ID | 40 | 14 (T) | 53 |
| Payment Date | 54 | 10 (T) | 63 |
| Payment Date | 64 | 10 (T) | 73 |
| Payment Date | 74 | 10 (T) | 83 |
| Payment Date | 84 | 10 (T) | 93 |
| Payment Date | 94 | 10 (T) | 103 |
| Payment Date | 104 | 10 (T) | 113 |
| Payment Date | 114 | 10 (T) | 123 |
| Payment Date | 124 | 10 (T) | 133 |
| Payment Date | 134 | 10 (T) | 143 |
| Payment Date | 144 | 10 (T) | 153 |
| Payment Date | 154 | 10 (T) | 163 |
| Payment Date | 164 | 10 (T) | 173 |
| Payment Date | 174 | 10 (T) | 183 |
| Payment Date | 184 | 10 (T) | 193 |
| Payment Date | 194 | 10 (T) | 203 |
| Payment Date | 204 | 10 (T) | 213 |
| Payment Date | 214 | 10 (T) | 223 |
| Payment Date | 224 | 10 (T) | 233 |
| Payment Date | 234 | 10 (T) | 243 |
| Payment Date | 244 | 10 (T) | 253 |

### FIELD DESCRIPTIONS:

INSTRUMENT ALPHA CODE                      Current JSE alpha code for the Money Market
                                           Instrument.

PAYMENT DATE                               The historical date on which the coupon was paid.  The
                                           date is formatted as YYYY/MM/DD.

As shown in the start positions and end positions above, for one instrument the fields for PAYMENT DATE repeat as many times as are required (for historical reset dates) up to twenty (20) times on a single row.   For a fully completed row, there are no values beyond character position 254 on the row.  If there aren't enough payments to fill one row, then the unused columns will not be output (there will be no characters after the last entry on the row).

When the number of payments exceeds twenty (20), then a new row will exist with CONTINUATION SEQUENCE increased by one (in the leading record – refer to 5.1.1).  On the continuation row there will be up to twenty (20) repetitions, at which point it will continue onto a new row if required.  There will be a maximum of six rows of reset information for a single instrument (i.e. there are up to 120 repetitions of PAYMENT DATE).

## 5.2 Intraday Priority Instrument Reference Data

These record types will be produced at multiple times during each business day and will be provided in ZIP files names according to the hour in which they are produced. At the outset, these record types will be produced at 15h00 each day any put into the MMI15.ZIP file.

These record types provide the following data:
- Variable coupon rates for specific instruments that have been released intraday; and
- Only relevant for category 3 instruments and published if the instrument is active and has passed the 48 hour publication embargo.

The later files produced during the day contain all data provided in earlier files (if applicable) with the earlier and later data identified by the TIMESTAMP field indicating when the updated data was processed. In addition, records which appear in an earlier file (is applicable) will be indicated with a PREVIOUSLY PUBLISHED indicator of "Y" with all new records appearing with the indicator "N".

All variable coupon rate data published during the day will be added to the category 3 instrument record provided in the EOD file.

A variable coupon rate will not be disseminated if its related category 3 instrument has not yet passed the 48 hour embargo period.

### 5.2.1 Leading Record Layout

| FIELD NAME | START POS | LENGTH | END POS |
|---|---|---|---|
| Instrument Numeric Key | 1 | 10 | 10 |
| Record type | 11 | 3 (T) | 13 |
| Sub type | 14 | 2 (T) | 15 |
| Continuation sequence number | 16 | 2 | 17 |
| Run date | 18 | 8 | 25 |
| ISIN | 26 | 12 (T) | 37 |
| Filler | 38 | 2 (T) | 39 |
| Data (layouts below) | 40 | 333 | 372 |

**FIELD DESCRIPTIONS:**

| INSTRUMENT NUMERIC KEY | Each instrument is identified by a unique numeric identifier. Even if the ISIN, name or other details of the instrument change, the Instrument Numeric Key is constant. |
| --- | --- |
| RECORD TYPE | The code indicating the type of information contained in the record disseminated - e.g.: MMP. |
| SUB TYPE | The Sub Type related to a particular record type. In the case of all MMP record types, the Sub Type indicates the hour in which the data was published. For example; MMP15 is published at 15h00, while MMP12 (if such a record type is provided) would contain data published earlier at 12h00. |
| CONTINUATION SEQUENCE | The sequence number is used when multiple rows exist for the same instrument. For this record type, there can potentially be multiple intra-day instrument change rows for the same instrument numeric key, and so the sequence number will be different on each row. |
| RUN DATE | DISSEMINATION DATE - The date of the dissemination run, in the format CCYYMMDD. |
| ISIN | The ISIN for the instrument on the record. |
| FILLER | Spaces or blank |
| DATA (LAYOUTS BELOW) | The relevant record type(s) requested by the user will be given. |

**Note:** These record types consist of only the money market instruments for which there have been changes on the current day. If new instruments are out of the 48-hour embargo, then the initial adjustment records will appear for those instruments.

### 5.2.2    Record Type MMP

**Note:** The Sub Type number of this record type reflects the hour in which the data was published.  For example: MMP Sub Type 15 contains data published at 15h00.

The Money Market Priority record type provides all reference data changes for the active Money Market Instruments that have occurred since the previous publication.  Not all Money Market Instruments will appear every day, only those that have had changes will appear.  Reference data changes on new instruments only appear after 48-hour embargo.

| FIELD NAME | START POS | LENGTH | END POS |
|---|---|---|---|
| Instrument alpha code | 40 | 14 (T) | 53 |
| ISIN | 54 | 12 (T) | 65 |
| Issuer Name | 66 | 35 (T) | 100 |
| MMI Type | 101 | 5 (T) | 105 |
| MMI Category | 106 | 1 (T) | 106 |
| Short Name | 107 | 40 (T) | 146 |
| Long Name | 147 | 70 (T) | 216 |
| Instrument Status | 217 | 1 (T) | 217 |
| Issued Amount | 218 | 16 (T) | 233 |
| Issue Date | 234 | 10 (T) | 243 |
| Coupon Rate | 244 | 16 (T) | 259 |
| Coupon Frequency / Interval | 260 | 4 (T) | 263 |
| Coupon Payment Cycle | 264 | 4 (T) | 267 |
| ISIN Maturity Date | 268 | 10 (T) | 277 |
| ISIN Coupon Payment Day | 278 | 2 | 279 |
| Coupon Compounding Frequency | 280 | 4 (T) | 283 |
| Coupon Reset Frequency | 284 | 4 (T) | 287 |
| Coupon Reset Start Date | 288 | 10 (T) | 297 |
| Coupon Source | 298 | 8 (T) | 305 |
| Coupon Variance From Source | 306 | 16 (T) | 321 |
| Coupon Variance Unit | 322 | 1 (T) | 322 |
| Currency | 323 | 3 (T) | 325 |
| Floor Rate | 326 | 16 (T) | 341 |
| Cap Rate | 342 | 16 (T) | 357 |
| Timestamp Date | 358 | 8 | 365 |
| Timestamp Time | 366 | 6 | 371 |
| Previously Published Indicator | 372 | 1 (T) | 372 |

## FIELD DESCRIPTIONS:

| | |
|---|---|
| INSTRUMENT ALPHA CODE | Current JSE alpha code for the Money Market Instrument. |
| ISIN | International Standard Instrument Number. |
| ISSUER NAME | The name of the institution which issues the instrument. |
| MMI TYPE | The Money Market Instrument Type code. Possible values are: |

| Code | Meaning of the code |
|---|---|
| BA | Bankers Acceptances |
| BL | Bills |
| CPB | Commercial Paper Bills / Capital Project Bills |
| PN | Promissory Notes |
| TB | Treasury Bills |
| NOT | Notes |
| BB | Bridging Bonds |
| DEB | Debentures |
| NCD | Negotiable Certificates Of Deposit |
| LNCD | Linked Negotiable Certificates of Deposit |
| CLN | Credit Linked Notes |
| FRN | Floating Rate Notes |
| CB | Call Bonds |
| ZB | Zero Bonds |

| | |
|---|---|
| MMI CATEGORY | The Money Market category of the instrument. |
| SHORT NAME | The name of the Money Market Instrument (up to 40 characters of the name) |
| LONG NAME | The name of the Money Market Instrument (up to 70 characters of the name) |
| INSTRUMENT STATUS | The current status of the instrument. Possible values |

are:

> "A" = active,
> "M" = matured,
> "C" = cancelled or
> "N" = new

(The status will only be "N" once; the day it is eligible to appear in the output, on that day it will be "N" and on no other day).

| | |
|---|---|
| ISSUED AMOUNT | The amount of instruments issued for the ISIN. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 2 decimal places, when it is not given then the text will consist of only blank spaces. |
| ISSUE DATE | The date on which the instruments were first issued. The date is in the format YYYY/MM/DD |
| COUPON RATE | Coupon Rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces. |
| COUPON FREQUENCY / INTERVAL | The coupon interval code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 6. |
| COUPON PAYMENT CYCLE | The coupon payment interval code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 6. |
| ISIN MATURITY DATE | Date of maturity of the Money Market Instrument. The date is in the format YYYY/MM/DD and will be blank spaces if the value is not given. |
| ISIN COUPON PAYMENT DAY | Day of coupon payment. A "not applicable" or "unknown" value is given as 00. |
| COUPON COMPOUNDING FREQUENCY | The compounding frequency code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 6. |

| COUPON RESET FREQUENCY | The reset frequency code. Possible values are described in the Appendix containing the table of intervals and frequencies in section 6. |

COUPON RESET START DATE — The date of the most recent reset of the Money Market Instrument. The date is in the format YYYY/MM/DD and will be blank spaces if there have not been any resets.

COUPON SOURCE — Code of the Coupon Source. Possible values are:

| Code | Meaning of the code |
| --- | --- |
| JIBAR 1 | Johannesburg Interbank Rate 1 |
| JIBAR 3 | Johannesburg Interbank Rate 3 |
| JIBAR 6 | Johannesburg Interbank Rate 6 |
| JIBAR 9 | Johannesburg Interbank Rate 9 |
| JIBAR 12 | Johannesburg Interbank Rate 12 |
| CPI | Consumer Price Index |
| PRIME | Prime Interest Rate |
| SREPO | SREPO |
| SABOR | SABOR |

COUPON VARIANCE FROM SOURCE — Rate of variance from Coupon Source. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces.

COUPON VARIANCE UNIT — The unit to be used when interpreting the value found in the "coupon variance from source" field. Possible values are:

| Code | Meaning of the code |
| --- | --- |
| P | Percent |
| B | Basis Points |

CURRENCY — The ISO 4217 currency code of the currency used to interpret monetary values in the reference data.

| FLOOR RATE | Floor rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces. |
| --- | --- |
| CAP RATE | Cap rate. This number is presented as text without thousands formatting and with a decimal point. When the value is given it will have a maximum of 7 decimal places, when it is not given then the text will consist of only blank spaces. |
| TIMESTAMP DATE | The date on which the specific instrument record was changed. The number represents a date in the format YYYYMMDD. |
| TIMESTAMP TIME | The time that the specific instrument record was changed. The number represents a time in the format HHMMSS. |
| PREVIOUSLY PUBLISHED INDICATOR | A "Y" if this row has appeared on the same day in another MMP record type extract. Otherwise an "N" will be published on the record. |

The following codes are used to describe interval or frequencies on a record.

| Code | Meaning of the code |
| --- | --- |
| DAYC | Daily Payment Cycle |
| ANNU | Annually Payment Cycle |
| MNTH | Monthly Payment Cycle |
| QUTR | Quarterly Payment Cycle |
| SEMI | Half Yearly Payment Cycle |
| TERM | On Maturity Of The MMI |
| WEEK | Weekly Payment Cycle |
| DALY | Daily |
| ISDF | Issuer Defined |
| ADHC | Ad Hoc |
| NONE | None |