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# Release C of project Orion

## Equity and Agricultural Derivatives

### End of Day Dissemination Specifications



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## Table of Contents

<b>1. References .....</b>	<b>3</b>
<b>2. Version Control.....</b>	<b>3</b>
<b>3. Introduction.....</b>	<b>4</b>
<b>4. EOD PRODUCT LIST .....</b>	<b>5</b>
<b>5. Contracts vs. Instruments .....</b>	<b>6</b>
<b>6. Field Formats .....</b>	<b>7</b>
<b>7. Equity Derivatives Market.....</b>	<b>8</b>
7.1 Leading Record Layout	8
7.2 Daily Traded Statistics	10
7.3 Daily Traded Type Totals	12
7.4 Daily Traded Overall Totals	13
7.5 Daily Full Market Statistics	14
7.6 Daily Full Market Type Totals	16
7.7 Daily Full Market Overall Totals	17
7.8 Mark to Market	18
7.9 Interest Rates	20
<b>8. Agricultural Products Derivatives Market.....</b>	<b>22</b>
8.1 Leading Record Layout	22
8.2 Daily Traded Statistics	24
8.3 Daily Traded Type Totals	26
8.4 Daily Traded Overall Totals	27
8.5 Daily Full Market Statistics	28
8.6 Daily Full Market Type Totals	30
8.7 Daily Full Market Overall Totals	31
8.8 Mark to Market	32
8.9 Interest Rates	34
8.10 Daily Physical Deliveries	35

## 1. References

Document	Author	Version	Issue Date
MITS 2.2 Detailed Functional Design – Appendix K – MITS API Specifications	STT	V0.1 rev 0.6	14/09/2006
Infomax User Manual	IPS	V 1.8	18/10/2006

## 2. Version Control

Version	Author	Date	Reason for Changes
1.0	Neil Vendeiro	28 February 2007	Document creation.

### 3. Introduction

The aim of the Infomax End of Day Dissemination system is to provide users with relevant and useful reference and statistical data on the days trading activity.

All information offered for dissemination is extracted from the relevant JSE systems, and held in a central database.

User can specify the type of records they require from the standard layouts available.

Prospective users must contact the Information Products Sales Division in writing via [infoproductsales@jse.co.za](mailto:infoproductsales@jse.co.za) if they are interested in subscribing to any of the record types.

#### 4. EOD PRODUCT LIST

Product Name	Market	Dissemination Frequency	Delivery channel	Associated Records
Daily Traded Statistics	Equity Derivatives	Daily	FTP	DED – Subtype 1
Daily Full Market Statistics	Equity Derivatives	Daily	FTP	DED – Subtype 2
Daily Traded Type Totals	Equity Derivatives	Daily	FTP	SED – Subtype 1
Daily Full Market Type Totals	Equity Derivatives	Daily	FTP	SED – Subtype 2
Daily Traded Overall Totals	Equity Derivatives	Daily	FTP	OED – Subtype 1
Daily Full Market Overall Totals	Equity Derivatives	Daily	FTP	OED – Subtype 2
Mark to Market	Equity Derivatives	Daily	FTP	MED – Subtype 1
Interest Rates	Equity Derivatives	Daily	FTP	RED – Subtype 1
			FTP	
Daily Traded Statistics	Agricultural Products	Daily	FTP	DAP – Subtype 1
Daily Full Market Statistics	Agricultural Products	Daily	FTP	DAP – Subtype 2
Daily Traded Type Totals	Agricultural Products	Daily	FTP	SAP – Subtype 1
Daily Full Market Type Totals	Agricultural Products	Daily	FTP	SAP – Subtype 2
Daily Traded Overall Totals	Agricultural Products	Daily	FTP	OAP – Subtype 1
Daily Full Market Overall Totals	Agricultural Products	Daily	FTP	OAP – Subtype 2
Mark to Market	Agricultural Products	Daily	FTP	MAP – Subtype 1
Interest Rates	Agricultural Products	Daily	FTP	RAP – Subtype 1
Physical Deliveries	Agricultural Products	Daily	FTP	PAP – Subtype 1

## 5. Contracts vs. Instruments

A contract is defined as a tradable item on a market. A contract name can be made up of the following:

- Type of contract e.g. Future or Option.
- Instrument
- An expiry or valuation date (2009-06-21)
- A strike price
- And Option Type i.e. whether it is a Call or a Put.

**Each set/combination of the above elements makes up an individual contract name.**

- The **Contract Type** refers to the type of derivative that the contract represents and could comprise one of the following:

CHARACTER	CONTRACT
F	Future
Y	Option

- **Instrument** refers to the underlying commodity/asset/financial instrument on which a derivative is based.
- The **Date** refers to the expiry date or valuation date of the individual contract. This is the date essentially when the contract matures.
- The **Strike Price** is the price at which the buyer/holder of an option has the right to buy/sell the underlying For Futures, the Strike Price will zero whereas for Options, the strike price will be the strike value of the option.
- An **Option Type**, which could be :

A **Call** – which gives the buyer of the option the right, but not the obligation, to buy the underlying asset at a specified price (strike price) on or before a certain date. The seller of a call option is obliged to deliver the underlying asset at the strike price, regardless of the current market value of the asset at the time of option exercise.

or;

A **Put** - which gives the buyer of the option the right, but not the obligation, to sell the underlying asset at a specified price on or before a certain date. The seller of a put option is obliged to take delivery of the underlying security at the put strike price, regardless of the current market value of the asset at the time of option exercise.

## 6. Field Formats

A field descriptor will also be given that describes the contents:

- A: Alpha only
- N: Numeric only - fields which are definitely whole numbers (integers) will show N (I)
- AN: Alpha numeric
- DATE: 8 byte date field formatted as CCYYMMDD
- B: Boolean – Formatted 'T' for True; 'F' for False

Alphabetic fields where the data is shorter than the specified number of bytes will have the space character (ASCII value 32) appended to the data to fill the field to its fixed width.

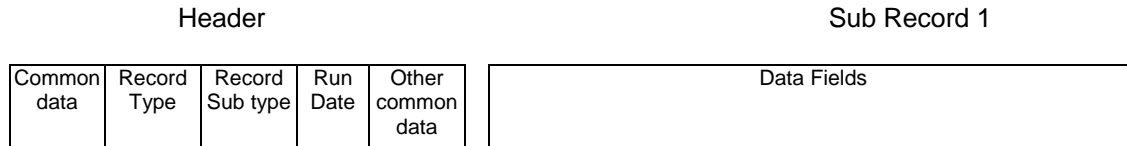
Numeric fields may be either integral or decimal, and positive or negative, depending on the nature of the data that is stored, and the decimal place will float depending on the number of significant digits. Where possible this document will attempt to provide a hint as to whether the data will be integral or decimal, but software which processes the records must be capable of parsing either type (integral or decimal) in every field. Positive values will not have a "+" sign, whereas any negative number will be prefixed with a "-". If a value is decimal in nature, the decimal point will be present, and will consume 1 byte of space.

Some amount of space has been left, both in the record headers and the record bodies for future expansion. This space is marked as "filler" and will be populated with the specified number of space (ASCII value 32) characters to fill the field until such time as that space is needed for other pertinent information.

## 7. Equity Derivatives Market

### 7.1 Leading Record Layout

Each record will begin with a header that contains common data fields with the relevant data fields that make each the different record contained in the data sub-records.



FIELD NAME	START POS	LENGTH	FORMAT	END POS
Market Number	1	1	N (I)	1
Contract Type	2	1	A	2
Instrument Type	3	10	A	12
Record type	13	4	A	16
Record Sub type	17	4	AN	20
Run Date	21	8	DATE	28
Filler	29	20	A	48

#### **FIELD DESCRIPTIONS:**

##### MARKET NUMBER

The different Derivatives markets are identified by a unique identifier and number, as per the below table:

Market Number	Market Identifier	Full Market Name
1	EDM	Equity Derivatives Market
2	APM	Agricultural Product Market

##### CONTRACT TYPE

This indicates the type of the contract

**F** = Future or **O** = Option.

##### INSTRUMENT TYPE

This indicates the type of the instrument underlying the contract e.g.

Agricultural Derivatives

Agricultural Future (AGRIF)

##### RECORD TYPE

The code indicating the type of information that is being disseminated e.g.:

DAP – Daily record type for Agricultural Derivatives

DAPE – Daily early record type for Agricultural Derivatives.

##### RECORD SUB TYPE

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



RUN DATE	The date of the dissemination runs, in the format CCYYMMDD.
FILLER	To cater for future expansion
DATA (LAYOUTS BELOW)	The fields that make up each relevant record type(s) are provided further down under the record sub-types.

## 7.2 Daily Traded Statistics

The Daily Equity Derivatives Traded Statistics records are calculated at the close of each trading day. All daily Equity Derivatives statistics fall within record type **DED - Daily Equities Derivatives**.

The statistics are grouped into various sub types, which allows you to select the type of data that you require. The different sub types and the relevant field layouts are listed below.

### 7.2.1 Record Type DED Sub Type 01 - Daily Traded Statistics

The Daily Traded Statistics record only contains the contracts that were traded on the day for the Equity Derivatives Market.

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Instrument	49	4	A	52
Date	53	8	DATE	60
Strike Price	61	8	N	68
Option Type	69	1	A	69
Spot Price/Volatility	70	8	N	77
Closing Bid	78	8	N	85
Closing Offer	86	8	N	93
MTM	94	8	N	101
First Price	102	8	N	109
Last Price	110	8	N	117
High Price	118	8	N	125
Low Price	126	8	N	133
Number of deals	134	8	N (I)	141
Number of contracts	142	8	N (I)	149
Value Traded	150	12	N	161
Open Interest	162	8	N (I)	169
Filler	170	31	A	200

#### **FIELD DESCRIPTIONS:**

INSTRUMENT

**Instrument** refers to the underlying instrument that the contract is written on.

DATE

The **Date** refers to the expiry date or valuation date of the individual contract.

STRIKE PRICE

The **Strike Price** is the price at which the buyer/holder of an option has the right to buy/sell the underlying future.

For Futures, the strike price will zero whereas for Options, the strike price will be the strike

OPTION TYPE	value of the option An option can be a Put or a Call. For futures this field will contain a space
SPOT PRICE/OPTION VOLATILITY	The closing price of the underlying instrument if the contract type is a future and the volatility if the contract type is an option
CLOSING BID	The closing price at which a market participant is willing to buy.
CLOSING OFFER	The closing price at which a market participant is willing to sell.
MTM	The official closing price as determined by the Exchange
FIRST PRICE	The first execution price of a trade the specified day.
LAST PRICE	The last execution price of a trade the specified day.
HIGH PRICE	The highest execution price of a trade on the specified day.
LOW PRICE	The lowest execution price of a trade on the specified day.
NUMBER OF DEALS	The total number of deals traded on the specified day.
CONTRACT VOLUME	The total number of contracts traded on the specified day.
CONTRACT VALUE	The total value of the contracts traded on the specified day.
OPEN INTEREST	The amount of open interest on the specified contract
FILLER	To cater for future expansion

### 7.3 Daily Traded Type Totals

All contracts traded on the market are grouped according to the type of contract (e.g. Future or Option) and the underlying instrument type they represent e.g. Indices, Single Stock Futures etc.

The totals for each grouping are calculated at the close of trading each day.

All the daily type totals fall within record type **SED**. The statistics are grouped into various sub types, which allows you to select the type of information you require. The different sub types and the relevant field layouts are listed.

#### 7.3.1 Record Type SED Sub Type 01 - Daily Traded Type Totals

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Total number of contracts per Contract and Instrument Type	49	8	N (I)	56
Total number of Deals per Contract and Instrument Type	57	8	N (I)	64
Total Value of contracts per Contract and Instrument Type	65	12	N	76
Total Open Interest per Contract and Instrument Type	77	8	N (I)	84
Filler	85	30	A	114

#### FIELD DESCRIPTIONS:

TOTAL NUMBER OF CONTRACTS PER CONTRACT AND INSTRUMENT TYPE	The total number of Contracts that fall within the Contract and Instrument type for the specified day.
TOTAL NUMBER OF DEALS PER CONTRACT AND INSTRUMENT TYPE	The total number of Deals that fall within the Contract and Instrument type for the specified day.
TOTAL VALUE OF CONTRACTS PER CONTRACT AND INSTRUMENT TYPE	The total value of the Contracts that fall within the Contract and Instrument Type for the specified day.
TOTAL OPEN INTEREST PER CONTRACT AND INSTRUMENT TYPE	The total amount of Open Interest that fall within the Contract and Instrument Type for the specified day.
FILLER	To cater for future expansion

## 7.4 Daily Traded Overall Totals

The daily overall market totals are calculated at the close of each trading day. The record contains the key market statistics for the day's trade. It provides a view of the day's trade at a glance.

All the daily overall market totals fall within record type **OED**, and the relevant field layouts are listed below

### 7.4.1 Record Type OED Sub Type 01 - Daily Traded Overall Totals

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Total number of contracts for day	49	8	N (I)	56
Total number of Deals for day	57	8	N (I)	64
Total Value of contracts for day	65	12	N	76
Total Open Interest for day	77	8	N (I)	84
Filler	85	30	A	114

#### **FIELD DESCRIPTIONS:**

TOTAL NUMBER OF CONTRACTS FOR DAY	The overall total number of Contracts for the specified day.
TOTAL NUMBER OF DEALS FOR DAY	The overall total number of Deals for the specified day.
TOTAL VALUE OF CONTRACTS FOR DAY	The total value of the Contracts for the specified day.
TOTAL OPEN INTEREST FOR DAY	The total amount of Open Interest for the specified day.
FILLER	To cater for future expansion

## 7.5 Daily Full Market Statistics

### 7.5.1 Record Type DED Sub Type 02 - Daily Full Market Statistics

The Daily Full Market Statistics record contains all the contracts for the Equity Derivatives market, irrespective of whether they were traded or not.

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Instrument	49	4	A	52
Date	53	8	DATE	60
Strike Price	61	8	N	68
Option Type	69	1	A	69
Traded Indicator	70	1	B	70
Spot Price/Volatility	71	8	N	78
Closing Bid	79	8	N	86
Closing Offer	87	8	N	94
MTM	95	8	N	102
First Price	103	8	N	110
Last Price	111	8	N	118
High Price	119	8	N	126
Low Price	127	8	N	135
Number of deals	136	8	N (I)	144
Number of contracts	145	8	N (I)	152
Value Traded	153	12	N	164
Open Interest	165	8	N (I)	172
Filler	173	28	A	200

#### FIELD DESCRIPTIONS:

INSTRUMENT

**Instrument** refers to the underlying instrument that the contract is written on.

DATE

The **Date** refers to the expiry date or valuation date of the individual contract.

STRIKE PRICE

The **Strike Price** is the price at which the buyer/holder of an option has the right to buy/sell the underlying future.

For Futures, the strike price will zero whereas for Options, the strike price will be the strike value of the option

OPTION TYPE

An option can be a Put or a Call.

TRADED INDICATOR

This indicates if the contract was traded on the specified day.

SPOT PRICE/VOLATILITY	The closing price of the underlying instrument if the contract type is a future and the volatility if the contract type is an option
CLOSING BID	The closing price at which a market participant is willing to buy.
CLOSING OFFER	The closing price at which a market participant is willing to sell.
MTM	The official closing price as determined by the Exchange
FIRST PRICE	The first execution price of a trade the specified day.
LAST PRICE	The last execution price of a trade the specified day.
HIGH PRICE	The highest execution price of a trade on the specified day.
LOW PRICE	The lowest execution price of a trade on the specified day.
TOTAL NUMBER OF DEALS	The total number of deals traded on the specified day.
CONTRACT VOLUME	The total number of contracts traded on the specified day.
CONTRACT VALUE	The total value of the contracts traded on the specified day.
OPEN INTEREST	The amount of open interest on the specified contract
FILLER	To cater for future expansion

## 7.6 Daily Full Market Type Totals

All contracts traded on the market are grouped according to the type of contract (e.g. Future or Option) and the underlying instrument type they represent e.g. Indices, Single Stock Futures etc.

The totals for each grouping are calculated at the close of trading each day.

All the daily type totals fall within record type **SED**. The statistics are grouped into various sub types, which allows you to select the type of information you require. The different sub types and the relevant field layouts are listed.

### 7.6.1 Record Type SED Sub Type 02 - Daily Full Market Type Totals

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Total number of contracts per Contract and Instrument Type	49	8	N (I)	56
Total number of Deals per Contract and Instrument Type	57	8	N (I)	64
Total Value of contracts per Contract and Instrument Type	65	12	N	76
Total Open Interest per Contract and Instrument Type	77	8	N (I)	85
Filler	87	30	A	114

#### FIELD DESCRIPTIONS:

TOTAL NUMBER OF CONTRACTS PER CONTRACT AND INSTRUMENT TYPE

The total number of Contracts that fall within the Contract and Instrument type for the specified day.

TOTAL NUMBER OF DEALS PER CONTRACT AND INSTRUMENT TYPE

The total number of Deals that fall within the Contract and Instrument type for the specified day.

TOTAL VALUE OF CONTRACTS PER CONTRACT AND INSTRUMENT TYPE

The total value of the Contracts that fall within the Contract and Instrument Type for the specified day.

TOTAL OPEN INTEREST PER CONTRACT AND INSTRUMENT TYPE  
FILLER

The total amount of Open Interest that fall within the Contract and Instrument Type for the specified day.  
To cater for future expansion



## 7.7 Daily Full Market Overall Totals

The daily overall market totals are calculated at the close of each trading day. The record contains the key market statistics for the day's trade. It provides a view of the day's trade at a glance.

All the daily overall market totals fall within record type **OED**, and the relevant field layouts are listed below

### 7.7.1 Record Type OED Sub Type 02 - Daily Full Market Overall Totals

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Total number of contracts for day	49	8	N (I)	56
Total number of Deals for day	57	8	N (I)	64
Total Value of contracts for day	65	12	N	76
Total Open Interest for day	77	8	N (I)	84
Total Margin on Deposit	85	12	N	96
Filler	97	30	A	126

#### **FIELD DESCRIPTIONS:**

TOTAL NUMBER OF CONTRACTS FOR DAY	The overall total number of Contracts for the specified day.
TOTAL NUMBER OF DEALS FOR DAY	The overall total number of Deals for the specified day.
TOTAL VALUE OF CONTRACTS FOR DAY	The total value of the Contracts for the specified day.
TOTAL OPEN INTEREST FOR DAY	The total amount of Open Interest for the specified day.
TOTAL MARGIN ON DEPOSIT	The total amount of margin of deposit for the specified day.
FILLER	To cater for future expansion

## 7.8 Mark to Market

The closing Mark-to-Market value is calculated at the end of the day by the exchange.

### 7.8.1 Record Type MED Sub Type 01

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Instrument	49	4	A	52
Date	53	8	DATE	60
Strike Price	61	8	N	68
Option Type	69	1	A	69
Spot Price/Volatility	70	8	N	77
Closing Bid	78	8	N	85
Closing Offer	86	8	N	93
MTM	94	8	N	101
High Price	102	8	N	109
Low Price	110	8	N	117
Volatility Change	118	8	N (I)	125
Previous Volatility	126	8	N (I)	133
Filler	134	29	A	162

#### FIELD DESCRIPTIONS:

##### INSTRUMENT

**Instrument** refers to the underlying instrument that the contract is written on.

##### DATE

The **Date** refers to the expiry date or valuation date of the individual contract.

##### STRIKE PRICE

The **Strike Price** is the price at which the buyer/holder of an option has the right to buy/sell the underlying future.

For Futures, the strike price will zero whereas for Options, the strike price will be the strike value of the option

##### OPTION TYPE

An option can be a Put or a Call. For futures this field will contain a space

##### SPOT PRICE/VOLATILITY

The latest trading price of the underlying share or index

##### CLOSING BID

The closing price at which a market participant is willing to buy.

##### CLOSING OFFER

The closing price at which a market participant is willing to sell.

##### MTM

The official closing price as determined by the Exchange

##### HIGH PRICE

The highest execution price of a trade on the

LOW PRICE	specified day. The lowest execution price of a trade on the specified day.
VOLATILITY CHANGE	The new volatility value and is only applicable to the Option on the Future. This field will be blank if the current value matches the previous day's volatility value.
PREVIOUS VOLATILITY	The volatility value for the previous day and is only applicable to Options.
FILLER	To cater for future expansion

## 7.9 Interest Rates

This record presents the various rates that are relevant to the market.

### 7.9.1 Record Type RED Sub Type 01 – Interest Rates record

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Interest on Initial Margin	49	8	N	56
JIBAR One Month Yield	57	8	N	64
JIBAR Three Month Yield	65	8	N	72
JIBAR Six Month Yield	73	8	N	80
JIBAR Nine Month Yield	81	8	N	88
JIBAR Twelve Month Yield	89	8	N	96
JIBAR Three Month Discount	97	8	N	104
Rand Overnight Deposit Rate	105	8	N	112
SARB Interbank Call Rate	113	8	N	120
Call Deposit Index	121	8	N	128
Three Month Call Deposit Index	129	8	N	136
Six Month Call Deposit Index	137	8	N	144
Twelve Month Call Deposit Index	145	8	N	152
STEFI	153	8	N	160
Rand Dollar Rate	161	8	N	168
Daily Average Prime Rate	169	8	N	176
Thirty Day Average Prime Rate	177	8	N	184
90 Day Average Prime Rate	185	8	N	192
Filler	193	18	A	210

#### FIELD DESCRIPTIONS:

INTEREST ON INITIAL MARGIN	The interest earned on the amount of money determined by the clearing house on the basis specified by the JSE and held in respect of the aggregate position of a derivatives member or a client.
JIBAR ONE MONTH YIELD	The one month Johannesburg Interbank Agreed Rate which is a daily updated South African money market rate as indicated by a number of local and international banks.
JIBAR THREE MONTH YIELD	The Three Month Johannesburg Interbank Agreed Rate
JIBAR SIX MONTH YIELD	The Six Month Johannesburg Interbank Agreed Rate
JIBAR NINE MONTH YIELD	The Nine Month Johannesburg Interbank Agreed Rate
JIBAR TWELVE MONTH YIELD	The Twelve Month Johannesburg Interbank Agreed Rate
JIBAR THREE MONTH DISCOUNT	The Three Month discount Johannesburg

RAND OVERNIGHT DEPOSIT RATE	Interbank Agreed Rate Also referred to as RODI – This is the benchmark average Interest rate on overnight deposits
SARB INTERBANK CALL RATE	South African Reserve Bank Interbank Call Rate
CALL DEPOSIT INDEX	Short-term Fixed Interest Call Deposit Index.
THREE MONTH CALL DEPOSIT INDEX	Thirty Day Short-term Fixed Interest Call Deposit Index.
SIX MONTH CALL DEPOSIT INDEX	Sixty Day Short-term Fixed Interest Call Deposit Index.
TWELVE MONTH CALL DEPOSIT INDEX	Ninety Day Short-term Fixed Interest Call Deposit Index.
STEFI	Short Term Fixed Interest Rate
RAND DOLLAR RATE	The Rand / Dollar Exchange Rate which is an indicative rate sourced by the JSE and is not guaranteed
DAILY AVERAGE PRIME RATE	The average prime rate for the day
THIRTY DAY AVERAGE PRIME RATE	The average thirty day prime rate
NINETY DAY AVERAGE PRIME RATE	The average ninety day prime rate
FILLER	To cater for future expansion

## 8. Agricultural Products Derivatives Market

### 8.1 Leading Record Layout

Each record will begin with a header that contains common data fields with the relevant data fields that make each the different record contained in the data sub-records.

Header					Sub Record 1
Common data	Record Type	Record Sub type	Run Date	Other common data	Data Fields

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Market Number	1	1	N (I)	1
Contract Type	2	1	A	2
Instrument Type	3	10	A	12
Record type	13	4	A	16
Record Sub type	17	4	AN	20
Run Date	21	8	DATE	28
Filler	29	20	A	48

#### FIELD DESCRIPTIONS:

##### MARKET NUMBER

The different Derivatives markets are identified by a unique identifier and number, as per the below table:

Market Number	Market Identifier	Full Market Name
1	EDM	Equity Derivatives Market
2	APM	Agricultural Product Market

##### CONTRACT TYPE

This indicates the type of the contract

**F** = Future or **O** = Option.

##### INSTRUMENT TYPE

This indicates the type of the instrument underlying the contract e.g.

Agricultural Derivatives

Agricultural Future (AGRIF)

##### RECORD TYPE

The code indicating the type of information that is being disseminated e.g.:

DAP – Daily record type for Agricultural Derivatives

DAPE – Daily early record type for Agricultural Derivatives.

##### RECORD SUB TYPE

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

RUN DATE	The date of the dissemination runs, in the format CCYYMMDD.
FILLER	To cater for future expansion
DATA (LAYOUTS BELOW)	The fields that make up each relevant record type(s) are provided further down under the record sub-types.

## 8.2 Daily Traded Statistics

The Daily Agricultural Products Derivatives Traded Statistics records are calculated at the close of each trading day. All daily Agricultural Derivatives statistics fall within record type **DAP - Daily Agricultural Products**.

The statistics are grouped into various sub types, which allows you to select the type of data that you require. The different sub types and the relevant field layouts are listed below.

### 8.2.1 Record Type DAP Sub Type 01 - Daily Traded Statistics

The Daily Traded Statistics record only contains the contracts that were traded on the day on the Agricultural Products market.

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Instrument	49	4	A	52
Date	53	8	DATE	60
Strike Price	61	8	N	68
Option Type	69	1	A	69
Spot Price/Volatility	70	8	N	77
Closing Bid	78	8	N	85
Closing Offer	86	8	N	93
MTM	94	8	N	101
First Price	102	8	N	109
Last Price	110	8	N	117
High Price	118	8	N	125
Low Price	126	8	N	133
Number of deals	134	8	N (I)	141
Number of contracts	142	8	N (I)	149
Value Traded	150	12	N	161
Open Interest	162	8	N (I)	169
Filler	170	31	A	200

#### FIELD DESCRIPTIONS:

INSTRUMENT

**Instrument** refers to the underlying instrument that the contract is written on.

DATE

The **Date** refers to the expiry date or valuation date of the individual contract.

STRIKE PRICE

The **Strike Price** is the price at which the buyer/holder of an option has the right to buy/sell the underlying future.

For Futures, the strike price will zero whereas for Options, the strike price will be the strike



OPTION TYPE	value of the option An option can be a Put or a Call.
SPOT PRICE/VOLATILITY	The closing price of the underlying instrument if the contract type is a future and the volatility if the contract type is an option
CLOSING BID	The closing price at which a market participant is willing to buy.
CLOSING OFFER	The closing price at which a market participant is willing to sell.
MTM	The official closing price as determined by the Exchange
FIRST PRICE	The first execution price of a trade the specified day.
LAST PRICE	The last execution price of a trade the specified day.
HIGH PRICE	The highest execution price of a trade on the specified day.
LOW PRICE	The lowest execution price of a trade on the specified day.
NUMBER OF DEALS	The total number of deals traded on the specified day.
CONTRACT VOLUME	The total number of contracts traded on the specified day.
CONTRACT VALUE	The total value of the contracts traded on the specified day.
OPEN INTEREST	The amount of open interest on the specified contract
FILLER	To cater for future expansion

### 8.3 Daily Traded Type Totals

All contracts traded on the market are grouped according to the type of contract (e.g. Future or Option) and the underlying instrument type they represent e.g. Indices, Single Stock Futures etc.

The totals for each grouping are calculated at the close of trading each day.

All the daily type totals fall within record type **SAP**. The statistics are grouped into various sub types, which allows you to select the type of information you require. The different sub types and the relevant field layouts are listed.

#### 8.3.1 Record Type SAP Sub Type 01 - Daily Traded Type Totals

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Total number of contracts per Contract and Instrument Type	49	8	N (I)	56
Total number of Deals per Contract and Instrument Type	57	8	N (I)	64
Total Value of contracts per Contract and Instrument Type	65	12	N	76
Total Open Interest per Contract and Instrument Type	77	8	N (I)	84
Filler	85	30	A	114

#### FIELD DESCRIPTIONS:

TOTAL NUMBER OF CONTRACTS PER CONTRACT AND INSTRUMENT TYPE	The total number of Contracts that fall within the Contract and Instrument type for the specified day.
TOTAL NUMBER OF DEALS PER CONTRACT AND INSTRUMENT TYPE	The total number of Deals that fall within the Contract and Instrument type for the specified day.
TOTAL VALUE OF CONTRACTS PER CONTRACT AND INSTRUMENT TYPE	The total value of the Contracts that fall within the Contract and Instrument Type for the specified day.
TOTAL OPEN INTEREST PER CONTRACT AND INSTRUMENT TYPE	The total amount of Open Interest that fall within the Contract and Instrument Type for the specified day.
FILLER	To cater for future expansion

## 8.4 Daily Traded Overall Totals

The daily overall market totals are calculated at the close of each trading day. The record contains the key market statistics for the day's trade. It provides a view of the day's trade at a glance.

All the daily overall market totals fall within record type **OAP**, and the relevant field layouts are listed below

### 8.4.1 Record Type OAP Sub Type 01 - Daily Traded Overall Totals

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Total number of contracts for day	49	8	N (I)	56
Total number of Deals for day	57	8	N (I)	64
Total Value of contracts for day	65	12	N	76
Total Open Interest for day	77	8	N (I)	84
Filler	85	30	A	114

#### **FIELD DESCRIPTIONS:**

TOTAL NUMBER OF CONTRACTS FOR DAY	The overall total number of Contracts for the specified day.
TOTAL NUMBER OF DEALS FOR DAY	The overall total number of Deals for the specified day.
TOTAL VALUE OF CONTRACTS FOR DAY	The total value of the Contracts for the specified day.
TOTAL OPEN INTEREST FOR DAY	The total amount of Open Interest for the specified day.
FILLER	To cater for future expansion

## 8.5 Daily Full Market Statistics

### 8.5.1 Record Type DAP Sub Type 02 - Daily Full Market Statistics

The Daily Full Market Statistics record contains all the contracts for the Agricultural Products Derivatives market, irrespective of whether they were traded or not.

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Instrument	49	4	A	52
Date	53	8	DATE	60
Strike Price	61	8	N	68
Option Type	69	1	A	69
Traded Indicator	70	1	B	70
Spot Price/Volatility	71	8	N	78
Closing Bid	79	8	N	86
Closing Offer	87	8	N	94
MTM	95	8	N	102
First Price	103	8	N	110
Last Price	111	8	N	118
High Price	119	8	N	126
Low Price	127	8	N	135
Number of deals	136	8	N (I)	144
Number of contracts	145	8	N (I)	152
Value Traded	153	12	N	164
Open Interest	165	8	N (I)	172
Filler	173	28	A	200

#### FIELD DESCRIPTIONS:

INSTRUMENT

**Instrument** refers to the underlying instrument that the contract is written on.

DATE

The **Date** refers to the expiry date or valuation date of the individual contract.

STRIKE PRICE

The **Strike Price** is the price at which the buyer/holder of an option has the right to buy/sell the underlying future.

For Futures, the strike price will zero whereas for Options, the strike price will be the strike value of the option

OPTION TYPE

An option can be a Put or a Call.

TRADED INDICATOR

This indicates if the contract was traded on the specified day.

SPOT PRICE/VOLATILITY	The closing price of the underlying instrument if the contract type is a future and the volatility if the contract type is an option
CLOSING BID	The closing price at which a market participant is willing to buy.
CLOSING OFFER	The closing price at which a market participant is willing to sell.
MTM	The official closing price as determined by the Exchange
FIRST PRICE	The first execution price of a trade the specified day.
LAST PRICE	The last execution price of a trade the specified day.
HIGH PRICE	The highest execution price of a trade on the specified day.
LOW PRICE	The lowest execution price of a trade on the specified day.
TOTAL NUMBER OF DEALS	The total number of deals traded on the specified day.
CONTRACT VOLUME	The total number of contracts traded on the specified day.
CONTRACT VALUE	The total value of the contracts traded on the specified day.
OPEN INTEREST	The amount of open interest on the specified contract
FILLER	To cater for future expansion

## 8.6 Daily Full Market Type Totals

All contracts traded on the market are grouped according to the type of contract. The totals for each grouping are calculated at the close of trading each day.

All the daily type totals fall within record type **SAP**. The statistics are grouped into various sub types, which allows you to select the type of information you require. The different sub types and the relevant field layouts are listed.

### 8.6.1 Record Type SAP Sub Type 02 - Daily Full Market Type Totals

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Total number of contracts per Contract and Instrument Type	49	8	N (I)	56
Total number of Deals per Contract and Instrument Type	57	8	N (I)	64
Total Value of contracts per Contract and Instrument Type	65	12	N	76
Total Open Interest per Contract and Instrument Type	77	8	N (I)	84
Filler	85	30	A	114

#### **FIELD DESCRIPTIONS:**

TOTAL NUMBER OF CONTRACTS PER CONTRACT AND INSTRUMENT TYPE	The total number of Contracts that fall within the Contract and Instrument type for the specified day.
TOTAL NUMBER OF DEALS PER CONTRACT AND INSTRUMENT TYPE	The total number of Deals that fall within the Contract and Instrument type for the specified day.
TOTAL VALUE OF CONTRACTS PER CONTRACT AND INSTRUMENT TYPE	The total value of the Contracts that fall within the Contract and Instrument Type for the specified day.
TOTAL OPEN INTEREST PER CONTRACT AND INSTRUMENT TYPE	The total amount of Open Interest that fall within the Contract and Instrument Type for the specified day.
FILLER	To cater for future expansion

## 8.7 Daily Full Market Overall Totals

The daily overall market totals are calculated at the close of each trading day. The record contains the key market statistics for the day's trade. It provides a view of the day's trade at a glance.

All the daily overall market totals fall within record type **OAP**, and the relevant field layouts are listed below

### 8.7.1 Record Type OAP Sub Type 02 - Daily Full Market Overall Totals

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Total number of contracts for day	49	8	N (I)	56
Total number of Deals for day	57	8	N (I)	64
Total Value of contracts for day	65	12	N	76
Total Open Interest for day	77	8	N (I)	84
Total Margin on Deposit	85	12	N	96
Filler	97	30	A	126

#### **FIELD DESCRIPTIONS:**

TOTAL NUMBER OF CONTRACTS FOR DAY	The overall total number of Contracts for the specified day.
TOTAL NUMBER OF DEALS FOR DAY	The overall total number of Deals for the specified day.
TOTAL VALUE OF CONTRACTS FOR DAY	The total value of the Contracts for the specified day.
TOTAL OPEN INTEREST FOR DAY	The total amount of Open Interest for the specified day.
TOTAL MARGIN ON DEPOSIT	The total amount of margin of deposit for the specified day.
FILLER	To cater for future expansion

## 8.8 Mark to Market

The closing Mark-to-Market value is calculated at the end of the day by the exchange.

### 8.8.1 Record Type MAP Sub Type 01

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Instrument	49	4	A	52
Date	53	8	DATE	60
Strike Price	61	8	N	68
Option Type	69	1	A	69
Spot Price/Volatility	70	8	N	77
Closing Bid	78	8	N	85
Closing Offer	86	8	N	93
MTM	94	8	N	101
VWAP	102	8	N	109
High Price	110	8	N	117
Low Price	118	8	N	125
Volume Changes	126	8	N (I)	133
Open Interest	134	8	N (I)	141
Option Volatility	142	8	N	149
Filler	150	31	A	180

#### FIELD DESCRIPTIONS:

INSTRUMENT

**Instrument** refers to the underlying instrument that the contract is written on.

DATE

The **Date** refers to the expiry date or valuation date of the individual contract.

STRIKE PRICE

The **Strike Price** is the price at which the buyer/holder of an option has the right to buy/sell the underlying future.

For Futures, the strike price will zero whereas for Options, the strike price will be the strike value of the option

OPTION TYPE

An option can be a Put or a Call.

SPOT PRICE/VOLATILITY

The latest trading price of the underlying share or index

CLOSING BID

The closing price at which a market participant is willing to buy.

CLOSING OFFER

The closing price at which a market participant is willing to sell.

MTM

The official closing price as determined by the Exchange



VWAP	Do we need this field as it is empty in MTM report?
HIGH PRICE	The highest execution price of a trade on the specified day.
LOW PRICE	The lowest execution price of a trade on the specified day.
VOLUME	The number of contracts traded on the day
OPEN INTEREST	The total number of futures contracts or option contracts that have not yet been exercised, expired, or fulfilled by delivery
OPTION VOLATILITY	The extent to which the return of the underlying asset will fluctuate between now and the option's expiration
FILLER	To cater for future expansion

## 8.9 Interest Rates

This record presents the various rates that are relevant to the market.

### 8.9.1 Record Type RAP Sub Type 01 – Interest Rates record

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Interest on Initial Margin	49	8	N	56
Rand/Dollar Rate	57	8	N	64
Filler	65	18	A	82

#### FIELD DESCRIPTIONS:

INTEREST ON INITIAL MARGIN

The interest earned on the amount of money determined by the clearing house on the basis specified by the JSE and held in respect of the aggregate position of a derivatives member or a client.

RAND DOLLAR RATE

The Rand / Dollar Exchange Rate which is an indicative rate sourced by the JSE and is not guaranteed

FILLER

To cater for future expansion

## 8.10 Daily Physical Deliveries

This record specifies the total tonnages per product per location tendered for delivery onto the exchange.

All daily physical delivery statistics fall within record type **PAP** and the relevant field layouts are listed below.

### 8.10.1 Record Type PAP Sub Type 01 – Physical Deliveries

FIELD NAME	START POS	LENGTH	FORMAT	END POS
Contract Class	49	4	A	52
Silo Location	53	30	A	82
Silo Owner	83	10	A	92
Quantity Delivered	93	10	N	102
Quantity Re-Tendered	103	10	N	112
Quantity of Paper	113	10	N	122
Quantity of Electronic	123	10	N	132
Filler	133	28	A	160

#### **FIELD DESCRIPTIONS:**

Contract Class	This indicates the Class of the contract e.g.:  White Maize (WMAZ) Yellow Maize (YMAZ) Wheat (WEAT) Soya (SOYA) Sunflower Seed (SUNS)
SILO LOCATION	Physical location where the commodity is stored.
SILO OWNER	The silo location's owner (a silo location will always be linked to a silo owner)
QUANTITY DELIVERED	Amount of tons that is delivered
QUANTITY RE-TENDERED	Amount of tons that were delivered before and are now redelivered back for a second time.
QUANTITY OF PAPER	Amount of tons that is delivered on a printed paper Safex Silo Receipt
QUANTITY OF ELECTRONIC	Amount of tons that is delivered via the electronic delivery program ESC (Electronic Silo Certificates)
FILLER	To cater for future expansion