

# Currency Derivatives

## Non-Live Data Products Specifications

Version:	0.10
Created By:	JSE Market Data department
Reviewed by:	Tshepo Modise
Effective Date:	August 2018

## Table of Contents

<b>1. VERSION CONTROL.....</b>	<b>3</b>
<b>2. DISCLAIMER .....</b>	<b>5</b>
<b>3. INTRODUCTION .....</b>	<b>5</b>
3.1 CONFIRMATION OF USER ID AND PASSWORD .....	5
<b>4. DATA PRODUCT LIST.....</b>	<b>6</b>
<b>5. INSTRUMENTS IDENTIFIERS.....</b>	<b>7</b>
5.1 CONTRACT CODE .....	7
5.2 ISIN.....	13
5.3 INSTRUMENT ID .....	13
<b>6. FIELD FORMATS.....</b>	<b>14</b>
<b>7. CURRENCY DERIVATIVES MARKET .....</b>	<b>15</b>
7.1 LEADING RECORD LAYOUT .....	15
7.2 DAILY TRADED STATISTICS 20:00 .....	16
7.3 MARKET STATISTICS 20:00 .....	19
7.4 MARKET STATISTICS - MONTHLY 20:00.....	21
7.5 MARKET STATISTICS - WEEKLY 20:00 .....	23
7.6 DAILY FULL MARKET TYPE TOTALS 20:00 .....	25
7.7 DAILY FULL MARKET OVERALL TOTALS 20:00.....	26
7.8 EARLY MTM 16:00 .....	27
7.9 MARK TO MARKET ALL 20:00 .....	29
7.10 SOUTH AFRICAN RATES 10:15.....	32
7.11 SOUTH AFRICAN RATES 11:15.....	34
7.12 SOUTH AFRICAN RATES 20:00.....	36
7.13 RISK PARAMETERS 20:00 .....	38
7.14 CLOSE OUT PRICES 17:30.....	43
7.15 RAND SPOT 11:10 .....	44
7.16 RAND SPOT 16:10 AND 17:10.....	45
7.17 MARGIN REQUIREMENTS 20:00 .....	46
7.18 DETAILED INSTRUMENTS 20:00 .....	47

## 1. Version Control

Version	Author	Date	Reason for Changes
0.1	Tshepo Modise	30 January 2017	Document creation for the Integrated Trading and Clearing (ITaC) Project 1b – Equity Derivatives. This service will become effective from the go-live date of the ITaC Project 1b.
0.2	Tshepo Modise	11 March 2017	Updated contract code field lengths on record types MCD01 and MCD03
0.3	Tshepo Modise	03 April 2017	<ul style="list-style-type: none"> <li>Changed some of the SLA times in section 4 as well as impacted records</li> <li>Update of section 5</li> <li>Removal of the Repo Rate in the South African rates records</li> </ul>
0.4	Tshepo Modise	06 June 2017	<ul style="list-style-type: none"> <li>Enriched business meanings in various data records</li> <li>Renamed Instrument Type to Derivatives Instrument Type in records MCD 01, MCD 02, MCD 03, MCD 04 and MCD 05</li> <li>MCD 01 updated numeric format and length of Delta and MTM Price field</li> <li>MCD 03 updated numeric format and length of MTM Price fields</li> <li>ACD 01 updated numeric format of Delta and VSR Fields</li> <li>ICD 01 updated data type for Contract code field</li> <li>ICD 01 updated numeric format and length of VSR field</li> <li>DCD 01 updated the data type for ISIN field</li> </ul>
0.5	Tshepo Modise	12 July 2017	<ul style="list-style-type: none"> <li>Corrected the market number in the leading record field description</li> <li>Updated field lengths, data types and numeric formats for records DCD 01, MCD 01, MCD 02, MCD 03, MCD 04, MCD 05, RCD 01, RCD 02, RCD 03, ACD 01, CCD 01, CCD 02, CCD 03, ICD 01</li> <li>Updated CCD 02 and CCD 03 dissemination times</li> <li>Updated various business descriptions</li> </ul>
0.6	Tshepo Modise	16 November 2017	<ul style="list-style-type: none"> <li>Increased Instrument field length for record DCD 01</li> <li>Updated field description for MTM Price and Delta fields</li> <li>Added new data record XCD 01</li> <li>Updated dissemination times</li> <li>Updated Field Name Interest on Initial Margin for records RDC 01, 02 and 03</li> </ul>
0.7	Tshepo Modise	30 January 2017	<ul style="list-style-type: none"> <li>Update section to correct Early Mark to Market and Mark to Market All record sub types</li> </ul>

Version	Author	Date	Reason for Changes
0.8	Tshepo Modise	19 March 2018	<ul style="list-style-type: none"> <li>Update context note for records MCD 02, MCD 04 and MCD 05</li> <li>Removed Daily Average Prime Rate, Thirty Day Average Prime Rate and Ninety Day Average Prime Rate fields and business descriptions for records RCD 01, RCD 02 and RCD 04</li> <li>Updated context note for record XCD 01</li> <li>Update dissemination file name for CCD 03</li> </ul>
0.9	Tshepo Modise	22 June 2018	<ul style="list-style-type: none"> <li>Update of dissemination SLA times for some of the records: Refer to section 4 for impacted records</li> <li>Updated ISIN field description for various records</li> <li>Updated Data record criterion for Records DCD 01, MCD 01 and ACD 01</li> <li>Added Inverse Calendar Spreads contract convention</li> <li>Added new field "Delta Value Sign" in data records MCD 02, MCD 04 and MCD 05</li> </ul>
<a href="#">0.10</a>	<a href="#">Tshepo Modise</a>	<a href="#">16 August 2018</a>	<ul style="list-style-type: none"> <li><a href="#">Updated Data Type for Contract ID in record ACD 01</a></li> </ul>

## 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 Ltd 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 Ltd 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 Ltd accepts no responsibility for any transaction entered into as a result of the contents herein.

## 3. Introduction

The aim of this document is to provide users with relevant and useful reference and statistical data on the day's trading activity via a standardised and stable platform. All information offered for dissemination is extracted from the relevant JSE systems, and held in a central database.

Data is provided in the form of data records which are made available via the JSE Information Delivery Portal (IDP) server which does not require a direct network connection.

Users can specify the type of records they require from the standard layouts available. To allow for full flexibility, each market has its own set of data records and each set of records will be made available in separate physical data files.

The filename standards will be as follows:

Currency Derivatives Products: ddap.sprd.alphacode.CD.zip

Where *alphacode* is the unique code assigned to each separate subscriber company

Prospective subscribers must contact the Market Data Department in writing via [MDSalesTeam@jse.co.za](mailto:MDSalesTeam@jse.co.za) if they are interested in subscribing to any of the record.

### 3.1 CONFIRMATION OF USER ID AND PASSWORD

1. A representative from the Client Service Centre will provide you with your Sign-on and Dataset name before the day you go live.
2. For security purposes, a representative from the IT Open System Department will provide you with your Password.
3. An Account Manager/Officer, from Information Services Division will contact you to confirm receipt of the Dataset, User ID 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 system.

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. | Client Service Centre  | 011 520 7777 / 7799 |
| 2. | Market Data Department | 011 520 7905        |

#### 4. DATA PRODUCT LIST

Product Name	Market	Dissemination Frequency	Dissemination Time	Delivery channel	Associated Records	Dissemination File Name
Daily Traded Statistics	Currency Derivatives	Daily by	20:00	FTP	DCD – Subtype 1	CD.ZIP
Daily Full Market Type Statistics	Currency Derivatives	Daily by	20:00	FTP	SCD – Subtype 2	CD.ZIP
Daily Full Market Overall Totals	Currency Derivatives	Daily by	20:00	FTP	OCD – Subtype 2	CD.ZIP
Early MTM	Currency Derivatives	Daily by	16:00	FTP	MCD – Subtype 3	CD15.ZIP
Mark to Market All	Currency Derivatives	Daily by	20:00	FTP	MCD – Subtype 1	CD.ZIP
Market Statistics	Currency Derivatives	Daily by	20:00	FTP	MCD – Subtype 2	CD.ZIP
Market Statistics	Currency Derivatives	Monthly by	20:00	FTP	MCD – Subtype 4	CD.ZIP
Market Statistics	Currency Derivatives	Weekly by	20:00	FTP	MCD – Subtype 5	CD.ZIP
South African Rates	Currency Derivatives	Daily from	10:15	FTP	RCD – Subtype 1	CD10.ZIP
South African Rates	Currency Derivatives	Daily from	11:15	FTP	RCD – Subtype 2	CD11.ZIP
South African Rates	Currency Derivatives	Daily by	20:00	FTP	RCD – Subtype 3	CD.ZIP
Risk Parameters	Currency Derivatives	Daily by	20:00	FTP	ACD – Subtype 1	CD.ZIP
Close Out Prices	Currency Derivatives	Quarterly by	17:30	FTP	CCD – Subtype 1	CD17.ZIP
Rand Spot	Currency Derivatives	Daily from	11:10	FTP	CCD – Subtype 2	CD11.ZIP
Rand Spot	Currency Derivatives	Daily from	16:10 and 17:10*	FTP	CCD – Subtype 3	CD 17.ZIP
Margin Requirements	Currency Derivatives	Fortnightly by	20:00	FTP	ICD – Subtype 1	CD.ZIP
Detailed Instruments	Currency Derivatives	Daily from	20:00	FTP	XCD – Subtype 1	CD.ZIP

\* Indicates that the record dissemination time will be adjusted as a result of New York Daylight Savings changes

## 5. Instruments Identifiers

There are three unique instrument identifiers for derivative instruments

- Contract Code
- ISIN
- Instrument ID

### 5.1 Contract Code

The Contract Code is an alphanumeric field which is derived based on certain attributes of the system. The purpose of this field is to provide a clear and user friendly description of the instrument. Examples of a contract code are:

- 01DEC15 AUDZAR ANYDAY
- 17DEC15 AUDZAR QUANTO 23.999C
- 15JUN17 USDZAR

The following conventions are used to derive the Contract Code for the different instrument types:

### 5.1.1 Futures

CONVENTION - FUTURE - CURRENCY DERIVATIVES				
(e.g. 17DEC15 AUDZAR QUANTO)				
Components of Contract Code	Values	Example/Acronym	Max Characters	
Expiry Date		'17DEC15	7	
			1	Space
Underlying Alpha Code		AUDZAR USDZAR CADZAR CADCNH	6	
			1	Space
Anyday Expiry (Note – this is only displayed for Anyday instruments)	Anyday	ANYDAY	6	
			1	Space
Detail (Note – this is only displayed if applicable)	Quanto	QUANTO	6	
	Delta Option	DEL		
			1	Space
Contract Size Type (Note – if the Contract Size Type is 'Base', nothing is displayed)	Maxi	MAXI	4	
MAX LENGTH			33	



### 5.1.2 Options

CONVENTION - OPTION - CURRENCY DERIVATIVES				
(e.g. 01DEC15 AUDZAR QUANTO 23.999C)				
Components of Contract Code	Values	Example/Acronym	Max Characters	
Expiry Date		'17DEC15	7	
			1	Space
Underlying Alpha Code		AUDZAR USDZAR CADZAR CADCNH	6	
			1	Space
Anyday Expiry (Note – this is only displayed for Anyday instruments)	Anyday	ANYDAY	6	
			1	Space
Detail (Note – this is only displayed if applicable)	Quanto	QUANTO	6	
	Delta Option	DEL		
			1	Space
Contract Size Type (Note – if the Contract Size Type is 'Base', nothing is displayed)	Maxi	MAXI	4	
			1	Space
Strike Price		124.67	13	
Option Type	Call	C	1	
	Put	P		
MAX LENGTH			48	

### 5.1.3 Structured Products

CONVENTION - STRUCTURED PRODUCTS FUTURE				
(e.g. 19DEC15 GOOGL EXF_195)				
Components of Contract Code	Values	Example/Acronym	Max Characters	
Expiry Date		'17DEC15	7	
			1	Space
Underlying Alpha Code		AGL ALSI GOOGL GOOGLQ BSK001 AUDZAR USDZAR CADZAR CADCNH	6	
			1	Space
Settlement type	Cash	CSH	3	
	Physical	PHY		
			1	Space
Detail (Note – this is only displayed if applicable)	Variance Future	VRF	3	
	Exotic Option	EXO		
	Exotic Future	EXF		
			1	Space
Incremental Number	"_"Incremental Number	_195	4	
MAX LENGTH			27	

CONVENTION - STRUCTURED PRODUCTS OPTION				
(e.g. 01DEC15 BSK001 CSH 23.999C)				
Components of Contract Code	Values	Example/Acronym	Max Characters	
Expiry Date		'17DEC15	7	
			1	Space
Underlying Alpha Code		AGL ALSI GOOGL GOOGLQ BSK001 AUDZAR USDZAR CADZAR CADCNH	6	
			1	Space
Settlement type	Cash	CSH	3	
	Physical	PHY		
			1	Space
Detail (Note – this is only displayed if applicable)			3	
	Exotic Future	EXF		
			1	Space
Incremental Number	"_"Incremental Number	_195	4	
			1	Space
Strike Price		124.67	13	
Option Type	Call	C	1	
	Put	P		
MAX LENGTH			42	

#### 5.1.4 Inverse Calendar Spreads

<b>CONVENTION – Inverse Calendar Spreads</b>				
<b>(e.g. 18SEP15/18DEC15 USDZAR CSH ANYDAY MAXI)</b>				
<b>Components of Contract Code</b>	<b>Values</b>	<b>Example/Acronym</b>	<b>Max Characters</b>	
Near Expiry Date		18SEP15	7	
		/	1	Filler
Far Expiry Date		'18DEC15	7	
			1	Space
Underlying Alpha Code		AUDZAR USDZAR CADZAR CADCNH	6	
			1	Space
Anyday Expiry (Note – this is only displayed for Anyday instruments)	Anyday	ANYDAY	6	
			1	Space
Detail (Note – this is only displayed if applicable)	Quanto	QUANTO	6	
	Delta Option	DEL		
			1	Space
Contract Size Type (Note – if the Contract Size Type is 'Base', nothing is displayed)	Maxi	MAXI	4	
<b>MAX LENGTH</b>			<b>41</b>	

## 5.2 ISIN

This is the International Security Identification Number that is assigned to each tradable instrument. This is an ISO standard for the unique identification of instruments worldwide. The following convention is applied for derivative instruments in the Currency Derivatives market:

- Futures: ZAF...
- Options: ZAF<\*>...

\* The fourth character for options will start with 'A' and when all the numbers are used up, will increment to 'B', then 'C' etc. This is to cater for the large number of options that are created over time.

## 5.3 Instrument ID

Each instrument also has a unique number assigned to it. This number is unique across all the instruments in all the markets at the JSE.

## 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 depending on the nature of the data that is stored. For values that are decimal in nature, the decimal point will be present and in a fixed position, which will be indicated in the record type specifications. The decimal point 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. Currency Derivatives Market

### 7.1 Leading Record Layout

Each record will begin with a header that contains fields common to all records. The data fields that make up each different record will be 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	DATA TYPE	NUMERIC FORMATS	END POS
Market Number	1	1	N		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

Unique identifier for the specific market.

Market Number	Market Identifier	Full Market Name
6	FX	Currency Derivatives Market

CONTRACT TYPE

This indicates the type of the contract

**F** = Future or **Y** = Option.

INSTRUMENT TYPE

Indicates the type of the instrument underlying the contract.

RECORD TYPE

The code indicating the type of information that is being Disseminated. E.g. DCD – Daily Currency Derivatives

RECORD SUB-TYPE

The Sub Type related to a particular record sub type. E.g. DCD 01

RUN DATE

The date of the dissemination runs. E.g. CCYYMMDD

FILLER

The filler allows for space between the body of the record and the universal header.

## 7.2 Daily Traded Statistics 20:00

This report contains the contracts that were traded on the day. It provides a consolidated view of the MTM and Value Traded for the day as well as the different prices (high, low, opening and closing).

This record only contains the contracts that were traded on the day. It provides a consolidated view of the MTM and Value Traded for the day as well as the different prices (high, low, opening and closing).

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

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Instrument	49	7	A		55
Date	56	8	D		63
Strike Price	64	17	N	10.6	80
Option Type	81	1	A		81
Spot Price	82	17	N	10.6	98
Closing Bid	99	17	N	10.6	115
Closing offer	116	17	N	10.6	132
MTM	133	17	N	10.6	149
First Price	150	17	N	10.6	166
Last Price	167	17	N	10.6	183
High Price	184	17	N	10.6	200
Low Price	201	17	N	10.6	217
Number of deals	218	14	N	14	231
Volume Traded	232	14	N	14	245
Value Traded	246	21	N	14.6	266
Open Interest	267	14	N	14	280
Volatility	281	11	N	4.6	291
ISIN	292	13	AN		304
Instrument ID	305	17	N	17	321

#### FIELD DESCRIPTIONS:

INSTRUMENT

Underlying instrument that the contract is written on.

DATE

Refers to the expiry date of the individual contract.

STRIKE PRICE

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

OPTION TYPE

Indicates whether this is a put or a call.

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

SPOT PRICE

Closing price of the underlying instrument.



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

CLOSING BID

Closing price at which a market participant is willing to buy.

**This field will be populated for on book traded instruments, however will be blank for instruments traded off book only.**

CLOSING OFFER

Closing price at which a market participant is willing to sell.

**This field will be populated for on book traded instruments, however will be blank for instruments traded off book only.**

MTM

Official closing price as determined by the Exchange

FIRST PRICE

First execution price of a trade on the specified day.

**This field will be blank for instruments traded off book traded only.**

LAST PRICE

Last execution price of a trade on the specified day.

**This field will be blank for instruments traded off book traded only.**

HIGH PRICE

Highest execution price of a trade on the specified day

**This field will be blank for instruments traded off book traded only.**

LOW PRICE

The lowest execution price of a trade on the specified day

**This field will be blank for instruments traded off book traded only.**

NUMBER OF DEALS

The total number of deals traded on the specified day.

VOLUME TRADED

The total number of contracts traded on the specified day.

VALUE TRADED

The total value of the contracts traded on the specified day.

OPEN INTEREST

The amount of open interest on the specified

contract regardless of whether the contract was traded or not.

## VOLATILITY

The extent to which the return of the underlying asset will fluctuate between now and the option's expiration. Only applicable to Options.

## ISIN

An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.

## INSTRUMENT ID

This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.

### 7.3 Market Statistics 20:00

This record contains market statistics for all the contracts that were traded for the Currency Derivatives market. This report will replace:

- The Yield X Daily Statistics report
- The Statistics portion of the Currency Future Daily MTM report

#### 7.3.1 Record Type MCD Sub Type 02 – Market Statistics

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Derivatives Instrument Type	49	60	A		108
Contract Code	109	50	AN		158
Call/ Put/ Future	159	6	A		164
Deals	165	14	N	14	178
Contracts Traded	179	14	N	14	192
Nominal Value	193	21	N	14.6	213
Delta Value	214	21	N	14.6	234
Delta Value Sign	235	1	A		235
Premium Value	236	21	N	14.6	256
Open Interest	257	14	N	14	270
Contracts/Deals	271	14	N	14	284
ISIN	285	13	AN		297
Instrument ID	298	17	N	17	314

#### **FIELD DESCRIPTIONS:**

DERIVATIVES INSTRUMENT TYPE	The type of instrument that the contract represents e.g. Single Stock Future, Forex Any day Option, etc.
CONTRACT CODE	The Contract Code describes the major aspects of the instrument. It assists greatly in providing context. The field describes the following aspects of the instrument: Expiry Date, Underlying and Settlement Type.
CALL/ PUT/ FUTURE	This field indicates the Contract Type (Call, Put, or Future).
DEALS	Number of deals transacted.
CONTRACTS TRADED	The total number of contracts traded on the specified day.
NOMINAL VALUE	The nominal value of a trade.
DELTA VALUE	The nominal value of a trade.
DELTA VALUE SIGN	Sign indicating the Delta value e.g. 'N' for negative value and 'P' for positive value
PREMIUM VALUE	The delta value of a trade.

OPEN INTEREST	The premium value of a trade.
CONTRACTS/DEALS	The amount of open interest on the specified contract.
ISIN	An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.
INSTRUMENT ID	This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.

## 7.4 Market Statistics - Monthly 20:00

This record contains market statistics for all the contracts that were traded for the Currency Derivatives market.

### 7.4.1 Record Type MCD Sub Type 04 – Market Statistics

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Derivatives Instrument Type	49	60	A		108
Contract Code	109	50	AN		158
Call/ Put/ Future	159	6	A		164
Deals	165	14	N	14	178
Contracts Traded	179	14	N	14	192
Nominal Value	193	21	N	14.6	213
Delta Value	214	21	N	14.6	234
Delta Value Sign	235	1	A		235
Premium Value	236	21	N	14.6	256
Open Interest	257	14	N	14	270
Contracts/Deals	271	14	N	14	284
ISIN	285	13	AN		297
Instrument ID	298	17	N	17	314

#### **FIELD DESCRIPTIONS:**

DERIVATIVES INSTRUMENT TYPE	The type of instrument that the contract represents e.g. Single Stock Future, Forex Any day Option, etc.
CONTRACT CODE	The Contract Code describes the major aspects of the instrument. It assists greatly in providing context. The field describes the following aspects of the instrument: Expiry Date, Underlying and Settlement Type
CALL/ PUT/ FUTURE	This field indicates the Contract Type (Call, Put, or Future).
DEALS	Number of deals transacted.
CONTRACTS TRADED	The total number of contracts traded on the specified day.
NOMINAL VALUE	The nominal value of a trade.
DELTA VALUE	The delta value of a trade.
DELTA VALUE SIGN	Sign indicating the Delta value e.g. 'N' for negative value and 'P' for positive value
PREMIUM VALUE	The premium value of a trade.
OPEN INTEREST	The amount of open interest on the specified contract.

CONTRACTS/DEALS

Total Contracts divided by Deals.

ISIN

An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.

INSTRUMENT ID

This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.

## 7.5 Market Statistics - Weekly 20:00

This record contains market statistics for all the contracts that were traded for the Currency Derivatives market.

### 7.5.1 Record Type MCD Sub Type 05 – Market Statistics

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Derivatives Instrument Type	49	60	A		108
Contract Code	109	50	AN		158
Call/ Put/ Future	159	6	A		164
Deals	165	14	N	14	178
Contracts Traded	179	14	N	14	192
Nominal Value	193	21	N	14.6	213
Delta Value	214	21	N	14.6	234
Delta Value Sign	235	1	A		235
Premium Value	236	21	N	14.6	256
Open Interest	257	14	N	14	270
Contracts/Deals	271	14	N	14	284
ISIN	285	13	AN		297
Instrument ID	298	17	N	17	314

#### **FIELD DESCRIPTIONS:**

DERIVATIVES INSTRUMENT TYPE	The type of instrument that the contract represents e.g. Single Stock Future, Forex Any day Option, etc.
CONTRACT CODE	The Contract Code describes the major aspects of the instrument. It assists greatly in providing context. The field describes the following aspects of the instrument: Expiry Date, Underlying and Settlement Type
CALL/ PUT/ FUTURE	This field indicates the Contract Type (Call, Put, or Future).
DEALS	Number of deals transacted.
CONTRACTS TRADED	The total number of contracts traded on the specified day.
NOMINAL VALUE	The nominal value of a trade.
DELTA VALUE	The delta value of a trade.
DELTA VALUE SIGN	Sign indicating the Delta value e.g. 'N' for negative value and 'P' for positive value
PREMIUM VALUE	The premium value of a trade.
OPEN INTEREST	The amount of open interest on the specified contract.

CONTRACTS/DEALS

Total Contracts divided by Deals.

ISIN

An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.

INSTRUMENT ID

This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.



## 7.6 Daily Full Market Type Totals 20:00

This product displays the total contracts traded grouped by the type of contract (e.g. Future or Option) and the underlying instrument type they represent. It provides a consolidated view of the MTM and Value Traded for the day.

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

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Total number of contracts per Contract and Instrument Type	49	14	N	14	62
Total number of Deals per Contract and Instrument Type	63	14	N	14	76
Total Value of contracts per Contract and Instrument Type	77	21	N	14.6	97
Total Open Interest per Contract and Instrument Type	98	14	N	14	111

#### 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.

## 7.7 Daily Full Market Overall Totals 20:00

The record contains the key market statistics for the day's trade. It provides a view of the day's trade at a glance. It provides a daily snapshot view of overall volume, value and deals for the entire market

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

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Total number of contracts for day	49	14	N	14	62
Total number of Deals for day	63	14	N	14	76
Total Value of contracts for day	77	21	N	14.6	97
Total Open Interest for day	98	14	N	14	111
Total Margin on Deposit	112	21	N	14.6	132

#### **FIELD DESCRIPTIONS:**

TOTAL NUMBER OF CONTRACTS FOR DAY	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	Total initial margin on deposit

## 7.8 Early MTM 16:00

This product provides all members, traders, clients and general public with the updated MTM information and closing prices.

### 7.8.1 Record Type MCD Sub Type 03 – Early MTM 16:00

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Contract Code	49	50	AN		98
Derivatives Instrument Type	99	60	A		158
Strike Price	159	17	N	10.6	175
Call/ Put/ Future	176	6	A		181
Future Expiry Date	182	8	D		189
Option Expiry Date	190	8	D		197
MTM Price	198	17	N	10.6	214
MTM Yield	215	17	N	10.6	231
MTM Volatility	232	17	N	10.6	248
Spot	249	17	N	10.6	265
ISIN	266	13	AN		278
Instrument ID	279	17	N	17	295

#### **FIELD DESCRIPTIONS:**

CONTRACT CODE	The Contract Code describes the major aspects of the instrument. It assists greatly in providing context. The field describes the following aspects of the instrument: Expiry Date, Underlying and Settlement Type
DERIVATIVES INSTRUMENT TYPE	The type of instrument that the contract represents e.g. Single Stock Future, Forex Any day Option, etc.
STRIKE PRICE	The price at which the buyer/holder of an option has the right to buy/sell the underlying future. Must display only for Options.
CALL/ PUT/ FUTURE	This field indicates the Contract Type (Call, Put, or Future).
FUTURE EXPIRY DATE	The Contract Expiry Date for the Future. .
OPTION EXPIRY DATE	The Contract Expiry Date for the Option.
MTM PRICE	Official Indicative closing price as determined by the Exchange.
MTM YIELD	Closing yield on the contract.

**N.B. Currency Derivatives Markets do not have yield**

**traded instruments, therefore this field will always be blank**

MTM VOLATILITY	Changes in volatility.
SPOT	Closing price of the underlying instrument.
ISIN	An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.
INSTRUMENT ID	This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.

## 7.9 Mark to Market All 20:00

Displays the closing price for the day, for instruments that meet one or more of the below criteria:

- All future contracts
- All option contracts with open interest (open interest > 0).
- All option contracts that traded for the day on-book or off-book (traded volume on-book or off-book > 0).

### 7.9.1 Record Type MCD Sub Type 01 – Mark to Market

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Contract Code	49	50	AN		98
Derivatives Instrument Type	99	60	A		158
Strike Price	159	17	N	10.6	175
Call/Put/Future	176	6	A		181
Future Expiry Date	182	8	D		189
Option Expiry Date	190	8	D		197
MTM Price	198	17	N	10.6	214
MTM Yield	215	17			231
MTM Volatility	232	17	N	10.6	248
Previous MTM Price	249	17	N	10.6	265
Previous MTM Yield	266	17			282
Previous MTM Volatility	283	17	N	10.6	299
Delta	300	21	N	10.10	320
First Price	321	17	N	10.6	337
Last Price	338	17	N	10.6	354
High Price	355	17	N	10.6	371
Low Price	372	17	N	10.6	388
Spot	389	17	N	10.6	405
ISIN	406	13	AN		418
Instrument ID	419	17	N	17	435

#### **FIELD DESCRIPTIONS:**

##### CONTRACT CODE

The Contract Code describes the major aspects of the instrument. It assists greatly in providing context. The field describes the following aspects of the instrument: Expiry Date, Underlying and Settlement Type

##### DERIVATIVES INSTRUMENT TYPE

The type of instrument that the contract represents e.g. Single Stock Future, Forex Any day Option, etc.

##### STRIKE PRICE

The price at which the buyer/holder of an option has the right to buy/sell the underlying future. Must display only for Options. For Futures, the strike price will zero whereas for Options, the strike price will be the strike value of the option.

##### CALL/ PUT/ FUTURE

This field indicates the Contract Type (Call, Put, or Future).

FUTURE EXPIRY DATE	The Contract Expiry Date for the Future. .
OPTION EXPIRY DATE	The Contract Expiry Date for the Option.
MTM PRICE	Official closing price as determined by the Exchange.
MTM YIELD	Closing yield on the contract.  <b>N.B. Currency Derivatives Markets do not have yield traded instruments, therefore this field will always be blank</b>
MTM VOLATILITY	Changes in volatility.
PREVIOUS MTM PRICE	Previous day's closing price on instrument/contract.
PREVIOUS MTM YIELD	Previous day's closing price on instrument/contract.  <b>N.B. Currency Derivatives Markets do not have yield traded instruments, therefore this field will always be blank</b>
PREVIOUS MTM VOLATILITY	Previous day's end of day volatility.
DELTA	The delta of the option. N.B the values can have a negative or positive values, <ul style="list-style-type: none"> <li>• Positive values can be identified by a space at the beginning of the field.</li> <li>• Negative values can be identified by a negative sign (-) at the beginning of the field.</li> </ul>
FIRST PRICE	First execution price of a trade the specified day.  <b>This field will be blank for instruments traded off book traded only.</b>
LAST PRICE	Last execution price of a trade the specified day.  <b>This field will be blank for instruments traded off book traded only.</b>
HIGH PRICE	Highest execution price of a trade on the specified day  <b>This field will be blank for instruments traded off book traded only.</b>

## LOW PRICE

The lowest execution price of a trade on the specified day

**This field will be blank for instruments traded off book traded only.**

## SPOT

Closing price of the underlying instrument.

## ISIN

An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.

## INSTRUMENT ID

This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.

## 7.10 South African Rates 10:15

Provides a single consolidated view of all the South African interest rates for the specified day.

N.B. Fields **highlighted** will not be populated in this record

### 7.10.1 Record Type RCD Sub Type 01 – South African 10:00

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Interest on Initial Margin - FXM	49	11	N	5.5	59
JIBAR One Month Yield	60	11	N	5.5	70
JIBAR Three Month Yield	71	11	N	5.5	81
JIBAR Six Month Yield	82	11	N	5.5	92
JIBAR Nine Month Yield	93	11	N	5.5	103
JIBAR Twelve Month Yield	104	11	N	5.5	114
JIBAR Three Month Discount	115	11	N	5.5	125
Rand Overnight Deposit Rate	126	11	N	5.5	136
SARB Interbank Call Rate	137	11	N	5.5	147
Call Deposit Index	148	11	N	5.5	158
Three Month Call Deposit Index	159	11	N	5.5	169
Six Month Call Deposit Index	170	11	N	5.5	180
Twelve Month Call Deposit Index	181	11	N	5.5	191
STEFI	192	11	N	5.5	202
Prime Rate	203	11	N	5.5	213
CPI	214	11	N	5.5	224

### FIELD DESCRIPTIONS:

INTEREST ON INITIAL MARGIN -FXM	The interest rate 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 for the Currency Derivatives market
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 discount on the Three Month Johannesburg Interbank Agreed Rate.
RAND OVERNIGHT DEPOSIT RATE	Also referred to as RODI – This is the benchmark average Interest rate on overnight deposits
SARB INTERBANK CALL RATE	The Interbank Call rate
CALL DEPOSIT INDEX	The interest on deposit
THREE MONTH CALL DEPOSIT INDEX	The 3 month call deposit index
SIX MONTH CALL DEPOSIT INDEX	The 6 month call deposit index
TWELVE MONTH CALL DEPOSIT INDEX	The 12 month call deposit index
STEFI	This is a performance benchmark against which money market fund managers can compare their various funds' returns used for short term money market portfolios
PRIME RATE	This is the reference interest rate banks use when issuing variable interest rate loans to their customers
CPI	This measures changes in the price level of a market basket of consumer goods and services purchased by households.

## 7.11 South African Rates 11:15

Provides a single consolidated view of all the South African interest rates for the specified day.

### 7.11.1 Record Type RCD Sub Type 02 – South African 11:00

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Interest on Initial Margin -FXM	49	11	N	5.5	59
JIBAR One Month Yield	60	11	N	5.5	70
JIBAR Three Month Yield	71	11	N	5.5	81
JIBAR Six Month Yield	82	11	N	5.5	92
JIBAR Nine Month Yield	93	11	N	5.5	103
JIBAR Twelve Month Yield	104	11	N	5.5	114
JIBAR Three Month Discount	115	11	N	5.5	125
Rand Overnight Deposit Rate	126	11	N	5.5	136
SARB Interbank Call Rate	137	11	N	5.5	147
Call Deposit Index	148	11	N	5.5	158
Three Month Call Deposit Index	159	11	N	5.5	169
Six Month Call Deposit Index	170	11	N	5.5	180
Twelve Month Call Deposit Index	181	11	N	5.5	191
STEFI	192	11	N	5.5	202
Prime Rate	203	11	N	5.5	213
CPI	214	11	N	5.5	224

#### FIELD DESCRIPTIONS:

INTEREST ON INITIAL MARGIN -FXM	The interest rate 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 for the Currency Derivatives market
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 discount on the Three Month Johannesburg Interbank Agreed Rate.
RAND OVERNIGHT DEPOSIT RATE	Also referred to as RODI – This is the benchmark average Interest rate on overnight deposits
SARB INTERBANK CALL RATE	The Interbank Call rate
CALL DEPOSIT INDEX	The interest on deposit
THREE MONTH CALL DEPOSIT INDEX	The 3 month call deposit index
SIX MONTH CALL DEPOSIT INDEX	The 6 month call deposit index
TWELVE MONTH CALL DEPOSIT INDEX	The 12 month call deposit index
STEFI	This is a performance benchmark against which money market fund managers can compare their various funds' returns used for short term money market portfolios
PRIME RATE	This is the reference interest rate banks use when issuing variable interest rate loans to their customers
CPI	This measures changes in the price level of a market basket of consumer goods and services purchased by households.

## 7.12 South African Rates 20:00

Provides a single consolidated view of all the South African interest rates for the specified day.

### 7.12.1 Record Type RCD Sub Type 03 – South African 20:30

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Interest on Initial Margin – FXM	49	11	N	5.5	59
JIBAR One Month Yield	60	11	N	5.5	70
JIBAR Three Month Yield	71	11	N	5.5	81
JIBAR Six Month Yield	82	11	N	5.5	92
JIBAR Nine Month Yield	93	11	N	5.5	103
JIBAR Twelve Month Yield	104	11	N	5.5	114
JIBAR Three Month Discount	115	11	N	5.5	125
Rand Overnight Deposit Rate	126	11	N	5.5	136
SARB Interbank Call Rate	137	11	N	5.5	147
Call Deposit Index	148	11	N	5.5	158
Three Month Call Deposit Index	159	11	N	5.5	169
Six Month Call Deposit Index	170	11	N	5.5	180
Twelve Month Call Deposit Index	181	11	N	5.5	191
STEFI	192	11	N	5.5	202
Prime Rate	203	11	N	5.5	213
CPI	214	11	N	5.5	224

#### FIELD DESCRIPTIONS:

INTEREST ON INITIAL MARGIN - FXM	The interest rate 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 for the Currency Derivatives market
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 discount on the Three Month Johannesburg Interbank Agreed Rate.
RAND OVERNIGHT DEPOSIT RATE	Also referred to as RODI – This is the benchmark average Interest rate on overnight deposits
SARB INTERBANK CALL RATE	The Interbank Call rate
CALL DEPOSIT INDEX	The interest on deposit
THREE MONTH CALL DEPOSIT INDEX	The 3 month call deposit index
SIX MONTH CALL DEPOSIT INDEX	The 6 month call deposit index
TWELVE MONTH CALL DEPOSIT INDEX	The 12 month call deposit index
STEFI	This is a performance benchmark against which money market fund managers can compare their various funds' returns used for short term money market portfolios
PRIME RATE	This is the reference interest rate banks use when issuing variable interest rate loans to their customers
CPI	This measures changes in the price level of a market basket of consumer goods and services purchased by households.

### 7.13 Risk Parameters 20:00

This file contains the risk arrays on the options and used to recalculate option margin requirement. This record contains all contracts irrespective of whether they were traded or not.

- The Risk Parameters data record will be published with 18 scenarios populated; the last 2 scenarios (19 & 20) will not be populated with data until JSE notifies.

#### 7.13.1 Record Type ACD Sub Type 01 – Risk Array

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Business Date	49	8	D		56
Pricing Tag	57	50	A		106
Contract ID	107	11	NA		117
Contract Code	118	50	AN		167
Alpha Code	168	20	A		187
Expiry Date	188	8	D		195
Instrument Class	196	10	A		205
Call/Put	206	6	A		211
Strike	212	17	N	10.6	228
Contract Size	229	8	N	8	236
Contract Size Type	237	10	A		246
JSE Instrument Type	247	50	A		296
Delta	297	21	N	10.10	317
MtM Price	318	17	N	10.6	334
ATM Volatility %	335	17	N	10.6	351
MtM Volatility %	352	17	AN	10.6	368
IMR	369	17	N	10.6	385
CSG	386	10	A		395
CSMR	396	17	N	10.6	412
SSG	413	50	A		462
SSMR	463	17	N	10.6	479
VSR	480	17	N	10.6	496
SMR	497	17	N	10.6	513
1-Day VaR %	514	17	N	10.6	530
Liquidation Period	531	17	N	17	547
Average Daily Value Traded	548	17	N	10.6	564
Risk Scenario 1	565	17	N	10.6	581
Risk Scenario 2	582	17	N	10.6	598
Risk Scenario 3	599	17	N	10.6	615
Risk Scenario 4	616	17	N	10.6	632
Risk Scenario 5	633	17	N	10.6	649
Risk Scenario 6	650	17	N	10.6	666
Risk Scenario 7	667	17	N	10.6	683
Risk Scenario 8	684	17	N	10.6	700
Risk Scenario 9	701	17	N	10.6	717
Risk Scenario 10	718	17	N	10.6	734
Risk Scenario 11	735	17	N	10.6	751
Risk Scenario 12	752	17	N	10.6	768
Risk Scenario 13	769	17	N	10.6	785
Risk Scenario 14	786	17	N	10.6	802
Risk Scenario 15	803	17	N	10.6	819

Risk Scenario 16	820	17	N	10.6	836
Risk Scenario 17	837	17	N	10.6	853
Risk Scenario 18	854	17	N	10.6	870
Risk Scenario 19	871	17	N	10.6	887
Risk Scenario 20	888	17	N	10.6	904
ISIN	905	13	AN		917
Instrument ID	918	17	N	17	934

### **FIELD DESCRIPTIONS:**

BUSINESS DATE	The business date on which the risk calculation is triggered.
PRICING TAG	The pricing tag which is used for the risk calculation.
CONTRACT ID	This is the instrument ID which is a unique identifier that is assigned to all instruments.
CONTRACT CODE	This is a field that uniquely identifies a contract. It is a combination of contract expiry, forex pair, settlement type or contract size, strike price and option type.
ALPHA CODE	The code of the underlying instrument that the contract is written on.
EXPIRY DATE	Refers to the expiry date of the individual contract.
INSTRUMENT CLASS	This indicates the instrument class of the contract (Spot, Future, Option, CFD, Bond).
CALL/PUT	This indicates the Option type which can either be Call or Put.
STRIKE	The price at which the buyer/holder of an option has the right to buy/sell the underlying future.
CONTRACT SIZE	The amount of underlying asset represented by each contract.
CONTRACT SIZE TYPE	This indicates if the Contract is base/mini/maxi/super.
JSE INSTRUMENT TYPE	This indicates the type of the instrument underlying the contract. This is a finer grouping than the instrument class.
DELTA	The delta of the contract for the business date and price tag. N.B the values can have a negative or positive values,

- Positive values can be identified by a space at the beginning of the field.
- Negative values can be identified by a negative sign (-) at the beginning of the field.

MTM PRICE	Official closing price as determined by the Exchange.
ATM VOLATILITY %	This is the degree of variation of the trading price of the underlying instrument.
MTM VOLATILITY %	The extent to which the return of the underlying asset will fluctuate between now and the option's expiration. Only applicable to Options.
IMR	This is the fixed amount of margin per contract.
CSG	This is the class spread group (series) the contract belongs to.
CSMR	This is the offset margin that you will receive if two contracts are traded in the same offset group.
SSG	This is the series spread group the CSG belongs to.
SSMR	This is the offset margin that you will receive if two contracts are traded in the same offset group.
VSR	This is the volatility scanning range used to calculate margin for options.
SMR	The official IMR of the contract, in case it's a future or CFD.
1-DAY VAR %	The 1 day VaR Official value for the instrument. This attribute is stored per underlying.
LIQUIDATION PERIOD	The liquidation period for the instrument. This attribute is stored on the underlying.
AVERAGE DAILY VALUE TRADED	The ADVT value for the instrument. This attribute is stored on the underlying spot contract.
RISK SCENARIO 1	The Risk array (contract scenario exposure) in scenario 1.
RISK SCENARIO 2	The Risk array (contract scenario exposure) in



	scenario 2.
RISK SCENARIO 3	The Risk array (contract scenario exposure) in scenario 3.
RISK SCENARIO 4	The Risk array (contract scenario exposure) in scenario 4.
RISK SCENARIO 5	The Risk array (contract scenario exposure) in scenario 5.
RISK SCENARIO 6	The Risk array (contract scenario exposure) in scenario 6.
RISK SCENARIO 7	The Risk array (contract scenario exposure) in scenario 7.
RISK SCENARIO 8	The Risk array (contract scenario exposure) in scenario 8.
RISK SCENARIO 9	The Risk array (contract scenario exposure) in scenario 9.
RISK SCENARIO 10	The Risk array (contract scenario exposure) in scenario 10.
RISK SCENARIO 11	The Risk array (contract scenario exposure) in scenario 11.
RISK SCENARIO 12	The Risk array (contract scenario exposure) in scenario 12.
RISK SCENARIO 13	The Risk array (contract scenario exposure) in scenario 13.
RISK SCENARIO 14	The Risk array (contract scenario exposure) in scenario 14.
RISK SCENARIO 15	The Risk array (contract scenario exposure) in scenario 15.
RISK SCENARIO 16	The Risk array (contract scenario exposure) in scenario 16.
RISK SCENARIO 17	The Risk array (contract scenario exposure) in scenario 17.
RISK SCENARIO 18	The Risk array (contract scenario exposure) in scenario 18.

RISK SCENARIO 19	The Risk array (contract scenario exposure) in scenario 19.
RISK SCENARIO 20	The Risk array (contract scenario exposure) in scenario 20.
ISIN	An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.
INSTRUMENT ID	This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.

**7.14 Close Out Prices 17:30**

This report assists parties to understand their positions at closeout.

**7.14.1 Record Type CCD Sub Type 01 – Close out Prices**

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Currency	49	10	A		58
Rate	59	17	N	10.6	75
ISIN	76	13	AN		88
Instrument ID	89	17	N	17	105

**FIELD DESCRIPTIONS:**

CURRENCY

The measure of one currency against another

RATE

The actual rate of one currency against another

ISIN

An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.

INSTRUMENT ID

This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.

**7.15 Rand Spot 11:10**

This report assists parties to understand their positions at closeout.

**7.15.1 Record Type CCD Sub Type 02 – Rand Spot 11:10**

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Currency	49	10	A		58
Rate	59	17	N	10.6	75

**FIELD DESCRIPTIONS:**

CURRENCY	The USD, GBP and EUR currencies against the Rand
RATE	The rate of one currency against another

**7.16 Rand Spot 16:10 and 17:10**

This report assists parties to understand their positions at closeout.

N.B This record's dissemination time will be adjusted to 17:10 as a result of New York Daylight Savings changes.

**7.16.1 Record Type CCD Sub Type 03 – Rand Spot 16:10 and 17:10**

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Currency	49	10	A		58
Rate	59	17	N	10.6	75

**FIELD DESCRIPTIONS:**

CURRENCY

The USD, GBP and EUR currencies against the Rand

RATE

The rate of one currency against another

## 7.17 Margin Requirements 20:00

The clearing members need this report to recalculate initial market margin and for end of day balancing purposes.

### 7.17.1 Record Type ICD Sub Type 01 – Margin Requirements

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMATS	END POS
Contract Code	49	50	AN		98
Expiry Date	99	8	D		106
Fixed Margin	107	14	N	14	120
Spread Margin	121	14	N	14	134
VSR	135	17	N	10.6	151
Series Spread Margin	152	14	N	14	165
ISIN	166	13	AN		178
Instrument ID	179	17	N	17	195

#### **FIELD DESCRIPTIONS:**

CONTRACT CODE	The Contract Code describes the major aspects of the instrument. It assists greatly in providing context. The field describes the following aspects of the instrument: Expiry Date, Underlying and Settlement Type
EXPIRY DATE	The date the contract expires.
FIXED MARGIN	This is the fixed amount of margin per contract.
SPREAD MARGIN	This is the offset margin that you will receive if two contracts are traded in the same offset group.
VSR	This is the volatility scanning range used to calculate margin for options.
SERIES SPREAD MARGIN	This is the offset margin that you will receive if two contracts are traded in the same offset group.
ISIN	An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.
INSTRUMENT ID	This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.

## 7.18 Detailed Instruments 20:00

### 7.18.1 Record Type XCD Sub Type 01

This record contains all active instruments on the day irrespective of whether they were traded or not with additional reference data fields.

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMAT	END POS
Derivative Instrument Name	49	70	AN		118
Derivative Instrument Type	119	60	A		178
Contract Code	179	50	AN		228
ISIN	229	13	AN		241
Instrument ID	242	17	N	17	258

#### **FIELD DESCRIPTIONS:**

##### DERIVATIVE INSTRUMENT NAME

This is the Contract level name of the instrument, which provides basic information about the type of instrument. This name will appear on several different tradable instruments with different expiry dates and strike prices.

##### DERIVATIVE INSTRUMENT TYPE

The type of instrument that the contract represents e.g. Single Stock Future, Forex Any day Option, etc.

##### CONTRACT CODE

The code of the underlying instrument that the contract is written on.

##### ISIN

An International Securities Identification Number (ISIN) uniquely identifies a security. An ISIN consists of three parts: a country code, an alpha-numeric national security identifier, and a check digit. An ISIN is unique per instrument.

##### INSTRUMENT ID

This is a unique identifier that is assigned to all instruments, across all markets at the JSE. This is the universal instrument master ID.