Data Feed Policy

Terminology

Capitalized terms

MDP = Market Data Policies

IMDP = Indices Market Data Policies

IDA = Indices Data Agreement

JDA = JSE Data Agreement

PSF = Products and Services Form

EOD = End of Day

Data Feed Policy

- What is a data feed?
- Conditions (approval) in relation to live data/ specified end of day data
- Data feed application form

What is a Data Feed?

What is a Data Feed?

A data feed is a way of delivering structured data from one system to another.

Live, intra-day, and end of day data can be provided via data feed and includes:

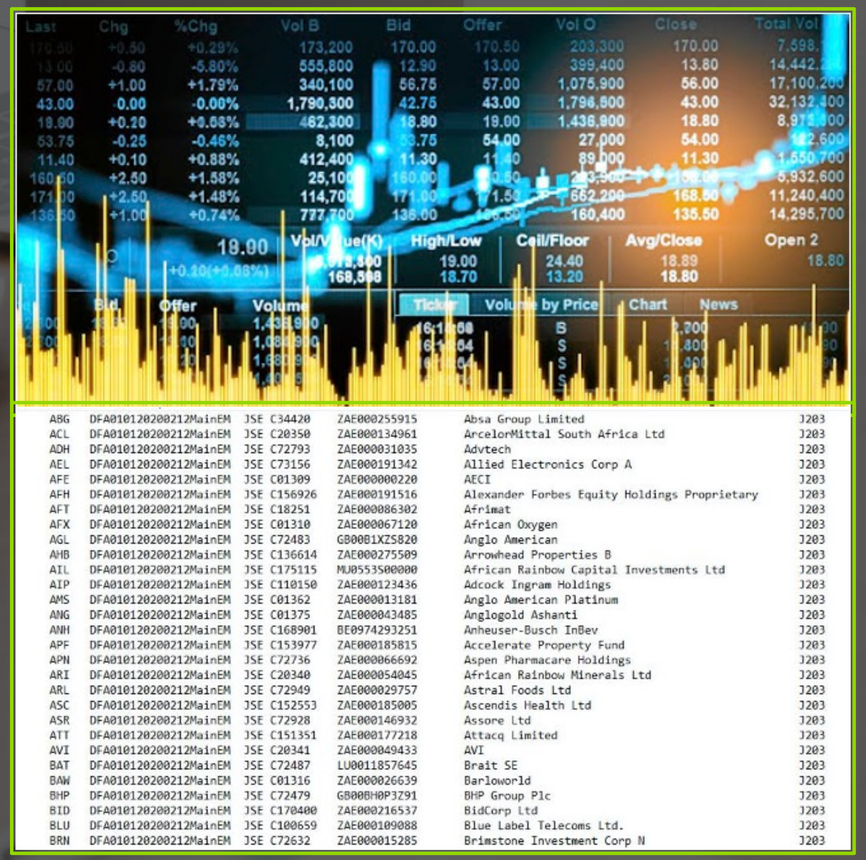
- live streaming data
- news feeds, and
- end of day files.

Data feeds follow set specifications and are provided in varying formats including:

- CSV,
- plain text (txt), and
- XML.

Common JSE Data Feeds

Common JSE Data Feeds



ABG	DFA01012020212MainEM	JSE C34420	ZAE000255915	Absa Group Limited	J203
ACL	DFA01012020212MainEM	JSE C20350	ZAE000134961	ArcelorMittal South Africa Ltd	J203
ADH	DFA01012020212MainEM	JSE C72793	ZAE000031035	Advtech	J203
AEL	DFA01012020212MainEM	JSE C73156	ZAE000191342	Allied Electronics Corp A	J203
AFE	DFA01012020212MainEM	JSE C01309	ZAE000000220	AECI	J203
AFH	DFA01012020212MainEM	JSE C156926	ZAE000191516	Alexander Forbes Equity Holdings Proprietary	J203
AFT	DFA01012020212MainEM	JSE C18251	ZAE000086302	Afrimat	J203
AFX	DFA01012020212MainEM	JSE C01310	ZAE000067120	African Oxygen	J203
AGL	DFA01012020212MainEM	JSE C72483	GB00B1XZS820	Anglo American	J203
AHB	DFA01012020212MainEM	JSE C136614	ZAE000275509	Arrowhead Properties B	J203
AIL	DFA01012020212MainEM	JSE C175115	MU0553S00000	African Rainbow Capital Investments Ltd	J203
AIP	DFA01012020212MainEM	JSE C110150	ZAE000123436	Adcock Ingram Holdings	J203
AMS	DFA01012020212MainEM	JSE C01362	ZAE000013181	Anglo American Platinum	J203
ANG	DFA01012020212MainEM	JSE C01375	ZAE000043485	Anglogold Ashanti	J203
ANH	DFA01012020212MainEM	JSE C168901	BE0974293251	Anheuser-Busch InBev	J203
APF	DFA01012020212MainEM	JSE C153977	ZAE000185815	Accelerate Property Fund	J203
APN	DFA01012020212MainEM	JSE C72736	ZAE000066692	Aspen Pharmacare Holdings	J203
ARI	DFA01012020212MainEM	JSE C20340	ZAE000054045	African Rainbow Minerals Ltd	J203
ARL	DFA01012020212MainEM	JSE C72949	ZAE000029757	Astral Foods Ltd	J203
ASC	DFA01012020212MainEM	JSE C152553	ZAE000185005	Ascendis Health Ltd	J203
ASR	DFA01012020212MainEM	JSE C72928	ZAE000146932	Assore Ltd	J203
ATT	DFA01012020212MainEM	JSE C151351	ZAE000177218	Attacq Limited	J203
AVI	DFA01012020212MainEM	JSE C20341	ZAE000049433	AVI	J203
BAT	DFA01012020212MainEM	JSE C72487	LU0011857645	Brait SE	J203
BAW	DFA01012020212MainEM	JSE C01316	ZAE000026639	Barloworld	J203
BHP	DFA01012020212MainEM	JSE C72479	GB00BH0P3Z91	BHP Group Plc	J203
BID	DFA01012020212MainEM	JSE C170400	ZAE000216537	BidCorp Ltd	J203
BLU	DFA01012020212MainEM	JSE C100659	ZAE000109088	Blue Label Telecoms Ltd.	J203
BRN	DFA01012020212MainEM	JSE C72632	ZAE000015285	Brimstone Investment Corp N	J203

SENS Headlines

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SENS Headline	Price last updated: 29 January 2020 09:44
CALGRO M3 DEVELOPMENTS LIMITED - Interest payment notifications - CGRI	
ORION MINERALS LIMITED - Appendix 5B	
NEDBANK LIMITED - Interest payment and capital redemption notifications - BINBK	
AVIOR CAPITAL MARKETS HOLDINGS LIMITED - Trading Statement	
SATRIX COLLECTIVE INVESTMENT SCHEME - Partial Delisting Of Satrix Stxemg Securities - STXEMG	

Data Feed Policy purpose

Data Feed Policy aim

The Policy aims to understand the use case and determine where a direct agreement with the JSE is required.

Approval process:

In relation to live data:

Approval is required before any live data is made available to a proposed data feed user

In relation to specified EOD data:

Pre-approval is not needed, however, approval is needed by no later than 10 business days after the data feed user starts to use the Specified end of day data

Important considerations in the data feed policy

Important considerations in the data feed policy

1. **Direct agreement with the JSE is required if:**
    - Data will be used for non-display purposes
    - Data will be used for external distribution

2. **The contracted user to furnish end user (proposed data feed client) with a copy of:**
    - Data feed policy
    - Non-display policy
    - Data feed application form.

3. **The data feed form should be completed and sent to mdsupport@jse.co.za**

Data Feed Application Form

let's connect

Data Feed Application Form

The proposed data feed user must clearly indicate which data will be used and whether such data will be used.

In relation to internal display use only

In relation to external display distribution only

In relation to Non-Display Use

In a combination of any of the above uses

Data Feed Application Form

DATA FEED APPLICATION FORM

Company Name ("Data Feed User"):	**ABC Hedge Fund**
Contact Name:	**Joe Bloggs**
Contact Telephone Number:	**+44 207 555 5555**
Contact Email Address:	**Joe.bloggs@abchf.co.uk**
Address:	**London**
	3 Queen Victoria Street
	EC4N 4TQ
Country:	**United Kingdom**

1. Source of Data Feed
Bloomberg / Thomson Reuters / IRESS etc.

2. DATA TYPE DETAILS [1]	**Live**		**End of Day**
Equities	☐ Level 1	☒ Level 2	☐
Equity Derivatives	☒		
Commodity Derivatives	☐		
Currency Derivatives	☐		
Interest Rate			☐
Indices	☒		
SENS	☐		

Note 1: One or more may be selected.

Data feed user information

Data feed provider information

Data type + frequency

Data Feed Application Form

Definition: Non-Display policy - clause 21.3.5 + 21.3.6

3. DATA USE DETAILS [2]		List the data type that will used per data use	Number of Units
Internal Display Use	X	Live Equity Derivatives	44 terminals
External Display Distribution			
Non-Display Use	X	Live Level 2 Equities+Live Indices	3 ND Units

Note 2: One or more may be selected. Refer to the Data Feed Policy to assess the correct classification of use.

Data use details

4. Explain clearly the permissioning controls that will be put in place
DACS / MDMS / EMRS / XYZ Enablement/Control / Permissioning system etc.

Permissioning systems

5. Where "Non-Display Use" is selected in 2 above, please explain clearly the nature/type of Non-Display Use and the extent of such use by the Data Feed User (and any Group Company)
Algorithmic trading. Risk management. Index Arbitrage.

Detail related to non-display usage

We hereby represent and warrant that (i) the information contained in this Data Feed Application Form is true and correct in all respects as at the date of signature and (ii) we have been provided with a copy of the JSE's Data Feed Policy and the JSE's Non-Display Policy].

The above representations and warranties are acknowledgements of fact by the party which completes and provides this Data Feed Application Form to the JSE (that is the proposed Data Feed User). The proposed Data Feed User must read the above carefully and make sure that each statement is true and correct as the proposed Data Feed User's right to claim that any statement is not true and correct will be limited. The JSE may also have claims and other rights against the proposed Data Feed User if any statement is not true and correct.

T&C's + warranties

Signed at _____ on _____ 20_____

_____ For the Data Feed User, duly authorised

_____ full name and designation of signatory

Date + Signature

Thank you

MDClients@jse.co.za