



Historical Data 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



Historical Data Policy

- Introduction, definition and application
- Conditions



Introduction, definition and application



Introduction, definition and application

Historical data includes:

- a. Tick data older than delayed data.
- b. All data, other than tick data, older than 24 hours.



Introduction, definition and application

“Tick Data” is a time series set of market data which shows the price and volume for every point of an instrument, including information about every change to the best bid and offer of such instrument.



Introduction, definition and application

Delayed Data includes:

- a. Data disseminated at least 15 minutes after JSE live feed is produced.



Organically collected data sets

Contracted user or group company may organically build up and maintain historical data but **only for those data type(s) licensed** under the data agreement.



Organically collected data sets

Limitation:

Only one such database (and a backup at a disaster site) may be created, either by the contracted user or the group company.



Organically collected data sets

Usage:

Contracted user that has built up the historical data organically may use, and allow its group companies to use, that data for internal business activities at no additional charge.



Purchase of Historical Data from the JSE



Purchase of Historical Data from the JSE

A person, whether a contracted user or not, must pay a once-off historical data fee.



Purchase of Historical Data from the JSE

The fee will be based on the type, range and intended use (i.e. “internal use” or “external distribution”) of the historical data, with different fees applying to each intended use.



Purchase of Historical Data from the JSE

The JSE may reject any request for historical data should any of the conditions in this policy not be met, or may charge other data fees which apply to the use of such data, as determined in terms of the data agreement, as if this policy did not apply.



Thank you



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