

# **BOND ETP**

## **NON-LIVE MARKET DATA PRODUCTS SPECIFICATIONS**

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## 1. Version Control

Version	Date	Reason for Changes
1.0	July 2019	Document creation

## 2. Introduction

The aim of this document is to provide Information Subscribers with relevant information about the non-live Bond ETP data products that the JSE makes available. At this point, the market data products available is as follows:

- Bond ETP Turnover market data product

The Bond ETP Turnover market data product provides reference and statistical data, each trading day, for the bonds traded on the Bond Electronic Trading Platform (Bond ETP) market.

## 3. Data Product Structure

The data product is provided in two different modes via the Information Portal (IDP), the JSE's primary FTP based non-live market data delivery solution:

1. As fixed position data record format – the data record will be provided in an Information Subscriber specific data file with the following file name standard:

ddap.sprd.<alphacode>.BETP.zip

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

***BETP** is the unique identified for this data product*

2. As a CSV file format – the CSV file will be provided in an Information Subscriber specific data file with the following file name standard:

BondETP\_DailyTradeDetail\_yyyymmdd

The file will be provided in the following location: ddap.sprd.<alphacode>

## 4. Subscription to the data product

Prospective Information Subscribers must contact the Market Data team in the Information Services division in writing via [MDSalesTeam@jse.co.za](mailto:MDSalesTeam@jse.co.za). An Account Manager from that team will make contact to understand which format you are interested and the intended use of the data.

With this understanding, the Account Manager will inform you of the appropriate applicable data fees as well as the JSE data agreement (JDA) obligations. If you are an existing licenced data subscriber and have already signed the JDA then you will only be required to sign one or more JDA schedules.

## 5. IDP Access

Once the necessary data subscription and data agreement aspects have been addressed the JSE will ensure that the data file is made available on the IDP FTP server.

If the potential data subscriber is already a subscriber of other market data products via IDP then the existing IDP access process and IDP credentials will be used for the access

### 5.1 New IDP Users

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 JSE Information Technology division division will provide you with your password.
3. An Account Manager/Officer from the Market Data team 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 gain access to IDP and to the required folder.

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

- |    |                        |                     |
|----|------------------------|---------------------|
| 1. | Client Service Centre  | 011 520 7777 / 7799 |
| 2. | Market Data Department | 011 520 7157        |

## 6. Data Product Structure

### 6.1 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.

### 6.2 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
- D: 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. Data Product Layout - Fixed Position Data Record

The record will begin with a header that contains fields common to all records. The data fields that make up the specific data record will be contained in the data sub-type data section.

Header

Sub-Type

Common data	Record Type	Record Sub type	Run Date	Other common data	Data Fields
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### 7.1 Header Layout

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMAT	END POS
Record Type	1	4	A		4
Record Sub-Type	5	4	AN		8
Run Date	9	8	D		16
Filler	17	20	AN		36

#### FIELD DESCRIPTIONS:

	The code indicating the type of information that is being disseminated
RECORD SUB TYPE	The Sub Type related to a particular record sub type
RUN DATE	The date of the dissemination runs, in the format CCYYMMDD.
FILLER	The filler allows for space between the body of the record type and the universal header for future expansion.

## 7.2 Sub-Type BET 01 Layout

FIELD NAME	START POS	LENGTH	DATA TYPE	NUMERIC FORMAT	END POS
Trade Date	37	8	D		44
Trade Time	45	8	D		52
Instrument	53	8	AN		60
Yield	61	27	N	21.5	87
Nominal	88	21	N	21	108
Consideration	109	24	N	21.2	132
Trade Type	133	40	A		172
Settlement	173	8	D		180

### FIELD DESCRIPTIONS:

TRADE DATE	The date that the trade was executed on the MTS Platform. E.g. 20180605
TRADE TIME	Time at which matching criteria for both Buy and Sell legs is satisfied on the ETP Platform. E.g. 16:26
INSTRUMENT	This is the bond code. E.g. R186
YIELD	The traded yield at which the deal was executed. E.g. 8.465
NOMINAL	The nominal value of the trade. E.g. 10,000,000
CONSIDERATION	The cash value of the trade based on the price and nominal traded. E.g. 10,653,782.01
TRADE TYPE	Normal
SETTLEMENT	Date on which settlement is scheduled to occur for this transaction. This would typically be 3 business days after trade date. E.g. 20180610

## 8. Data Product Layout – CSV

### 8.1 Bond ETP Daily Trade Detail CSV Report

<b>Report Name</b>	BondETP_DailyTradeDetail_yyyymmdd	
<b>Report type</b>	CSV	
<b>Delimiter</b>	comma ",",	
<b>Total rows</b>	Varies	
<b>Total columns</b>	Fixed – 8	
<b>Heading</b>		
	<b>Actual/&lt;Pattern&gt;/&lt;Example&gt;</b>	<b>Row, Column</b>
<b>Report Date</b>	<dd/mm/yyyy>(a) an	1, 1
<b>Report Title</b>	Bond ETP Daily Trade Detail	2, 1
<b>Column headings</b>		4,1-8
<b>Details</b>		
<b>Field Name</b>	<b>Field Description</b>	<b>Column No.</b>
Trade Date	The date that the trade was executed on the MTS Platform. E.g. 2018/06/05	1
Trade Time	Time at which matching criteria for both Buy and Sell legs is satisfied on the ETP Platform. E.g. 16:26	2
Instrument	This is the bond code. E.g. R186	3
Yield	The traded yield at which the deal was executed. E.g. 8.465	4
Nominal	The nominal value of the trade. E.g. 10,000,000	5
Consideration	The cash value of the trade based on the price and nominal traded. E.g. 10,653,782.01	6
Trade Type	Normal	7
Settlement	Date on which settlement is scheduled to occur for this transaction. This would typically be 3 business days after trade date. E.g. 2018/06/10	8