



Data Provided by Japan Securities Clearing Corporation  
(JSCC JGB Daily Statistics Data Transfer Service)

## File Specifications

version 1.0

Applied to June 26, 2023

Japan Securities Clearing Corporation  
JPX Market Innovation & Research, Inc.

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# Contents

- 1. Purpose ..... 3
- 2. Provided Data Outlines ..... 3
  - 2.1. Descriptions ..... 3
  - 2.2 Provision cycle/provision timing..... 3
  - 2.3 Provision line/provided protocol ..... 3
- 3 File Specifications ..... 4
- 4. Provided content ..... 4
  - 4.1 Data to be provided ..... 4
  - 4.2 Data items/File layout ..... 6
- 5. Inquiry on this specification document ..... 7
- 6 Update history ..... 8

## 1. Purpose

These specifications compile the necessary items when using JSCC JGB Daily Statistics Data Transfer Service offered by Japan Securities Clearing Corporation (hereinafter referred to as "JSCC").

For the connection to Data Feed Server providing this service, please refer to "JPX Market Innovation & Research Specification for connecting to Data Feed Server".

## 2. Provided Data Outlines

### 2.1. Descriptions

As JSCC JGB Daily Statistics Data, 6 files, such as "Repos flow by term", "Repos balance by term", "Repo term (balance/flow)", "Standard collateral flow by residual maturity", "SCAR collateral flow by residual maturity" and "Standard/SCAR collateral flow by residual maturity" are provided.

As for content of each provided file, refer to "4.1 Provided Record".

### 2.2. Provision cycle/provision timing

Files are provided after 9:00 on every business day.

### 2.3. line/protocol for file provision

Files are provided by lines and protocol in the table below.

	FTP	SFTP
Internet	○	○
arrownet	○	○

○ Provision available

### 3. File Specifications

File	File format	Alphabetical characters	File size (estimate)
Repos flow by term	CSV format	Shift JIS	1K byte
Repos balance by term	CSV format	Shift JIS	1.6K byte
Repo term (balance/flow)	EXCEL book format		19K byte
Standard collateral flow by residual maturity	CSV format	Shift JIS	1.6K byte
SCAR collateral flow by residual maturity	CSV format	Shift JIS	1K byte
Standard/SCAR collateral flow by residual maturity	EXCEL book format		19K byte

### 4. Provided content

#### 4.1. Data to be provided

File name	Content
Repos flow by term	<p>The cleared amount, total face value and the number of transactions summed-up by each Transaction Type and each term between Starting Settlement Day and Ending settlement day (“Term”) are provided for Repo Transactions cleared as of business closing on the base date by JSCC.</p> <p>For Transaction Type of Standard Repo Transactions and Cash-secured Bond Lending Transactions, calculation is made for regular settlement (excluding Ending-only settlement) and Transaction Type of Subsequent Collateral Allocation Repo Transactions, calculation is made for those with Starting Settlement Day falls on the contract day (T+0 start) and by those with Starting Settlement Day falls on the following day of contract day (T+1 start).</p>

File name	Content
Repos balance by term	<p>The cleared amount, total face value and the number of transactions summed-up by each term between base date to Ending Settlement Date are provided for Standard Repo Transactions, Cash-secured Bond Lending Transactions and Subsequent Collateral Allocation Repo Transactions cleared as of the business closing on the base date by JSCC for which Starting Settlement executed on or before the base date and Ending settlement day falls on and after the following business day of the base date.</p> <p>For Transaction Type of Standard Repo Transactions and Cash-secured Bond Lending Transactions, calculation is made for regular settlement and for Ending-only settlement. For Transaction Type of Subsequent Collateral Allocation Repo Transactions, calculation is made for those with Starting Settlement Day falls on the contract day (T+0 start) and by those with Starting Settlement Day falls on the following day of contract day (T+1 start).</p>
Repos flow/ balance by term	<p>Data in “Repos flow by term” and “Repos balance by term” in CSV format are compiled in 1 file and provided by 2 sheets, which are “Repos flow by term sheet and “Repos balance by term sheet in EXCEL book format.</p>
Standard collateral flow by residual maturity	<p>The settlement amount, total face value and the number of transactions summed-up by each Transaction Type and each collateral are provided for Buying/Selling and Standard Repo Transactions cleared as of the business closing on the base date by JSCC.</p> <p>For Transaction type of Buying and Selling, Standard Repo Transaction and Cash-secured Bond Lending Transactions, calculation is made for regular settlement (excluding Ending-only settlement). Among contract collaterals, interest-bearing JGB are calculated by residual maturity from the contract date to the maturity date.</p>

File name	Content
SCAR collateral flow by residual maturity	<p>The settlement amount and the number of allocated collaterals summed-up by each type of collaterals are provided for the results of Collateral Allocation against Basket Netting position as of business closing of the base date at each clearing cutoff time for Subsequent Collateral Allocation Repos.</p> <p>Transaction type of Subsequent Collateral Allocation Repo Transactions, calculation is made for each clearing cutoff time (first, second and third). Among allocated collaterals, interest-bearing JGB are calculated by residual maturity from the contract date to the maturity date.</p>
Repo Standard/SCAR collateral flow by residual maturity	<p>Data in “Standard collateral flow by residual maturity” and “SCAR collateral flow by residual maturity” in CSV format are compiled in 1 file and provided in 2 sheets, which are “Standard collateral flow by residual maturity” sheet and “SCAR collateral flow by residual maturity” sheet in EXCEL book format.</p>

#### 4.2. Data items/File layout

Please refer to “Annex JSCC JGB Daily Statistics Data Transfer Service File Layout.xlsx”.

## 5. Inquiry on this specification document

- Inquiry on agreements

JGB OTC Transaction Clearing Service (Planning section)

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- Inquiries on file specifications

JGB OTC Transaction Clearing Service (System section)

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6. Update history

Date	Version	Description
June 26, 2023	1.00	First version