

Johannesburg
Stock Exchange

Tel: +27 11 520 7000 Fax:+27 11 520 8584

www.jse.co.za

REFERENCE NUMBER: 040/2021

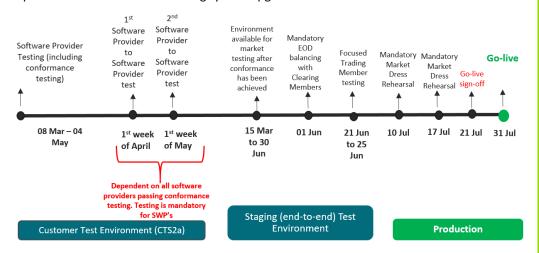
19 February 2021

REAL-TIME CLEARING (RTC) 1.34 UPGRADE – UPCOMING RELEASE

This Service Hotline relates to <u>Service Hotline 013/2021</u> sent on 20 January 2021 and serves to communicate the timeline and testing requirements for the upcoming Real-Time Clearing system upgrade.

This upgrade contains significant updates to the commission functionality and therefore requires mandatory and extensive market testing across all participants, software providers and systems.

We have engaged software providers regarding the timelines and requirements. Market participants are required to engage their software providers to cater for any functional requirements related to this clearing system upgrade.



Software providers are reminded that they are required to conform their software with the JSE before they will be allowed to participate in the scheduled tests.

Technical specifications documents are available for download here:

https://clientportal.jse.co.za/technical-library/post-trade-documentation

Document Name	Description
Business Functional Documentation	
Volume PT00 – Post-trade Services Overview	Provides an overview of the derivative post-trade services provided by JSE Clear, the central counterparty (CCP) in the South African market. Updated for RTC Release 1.34.0.
Volume PT01 – Post-trade EMAPI Common	Describes the semantics and syntax of the common or session/admin EMAPI protocol messages. Updated for RTC Release 1.34.0.

Markets / Services: JSE Derivatives Markets:

- Equity Derivatives Market
- Currency Derivatives Market

Environment(s):

Customer Test Service (CTS)
Staging (ETE)
Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or email CustomerSupport@ise.co.za

Issued By:

Matthias Kempgen Head - Derivatives Clearing Operations Post-Trade Services



Document Name	Description	
Business Functional Documentation		
Volume PT02 – Post-trade EMAPI Clearing	Describes the semantics and syntax of the clearing or application messages of the EMAPI protocol.	
	Updated for RTC Release 1.34.0.	

Technical Documentation		
EmapiTransactionsForMember 1.34.0.html	HTML file describing the syntax of all EMAPI protocol messages for market participants i.e. Clearing and Trading Members.	
	Technical specification updated for RTC Release 1.34.0.	
	XML file describing the syntax of all EMAPI protocol messages for market participants.	
EmapiTransactionsForMember 1.34.0.xml		
	Technical specification updated for RTC Release 1.34.0.	
Technical Revision History Documentation		
EmapiTransactionsRevHistForMember 1.33.0.html	HTML file describing the revision history of changes to technical specification for RTC	
	1.33.0	
EmapiTransactionsRevHistForMember 1.34.0.html	HTML file describing the revision history of changes to technical specification for RTC	
	1.34.0	

Please refer all queries relating to these documents via email to CustomerSupport@jse.co.za