

SERVICE HOTLINE

REFERENCE NUMBER: 151/2016

20 July 2016

UPDATES TO THE POST-TRADE SERVICES DOCUMENTATION FOR THE INTEGRATED TRADING AND CLEARING (ITaC) PROJECT

Clients are advised that the following ITaC Post-trade Services Documents have been updated and are now available for download. These documents form part of the JSE Services Documentation.

Post-trade Services Documentation includes the deal management and clearing/settlement functionality available for the Equity Derivatives and Currency Derivatives markets when they migrate to the real time Cinnober clearing/settlement system as part of ITaC Project 1b & 1c.

The documents can be accessed at the following link: <https://www.jse.co.za/services/itac>

Document Name	Description
Business Functional Documentation	
Volume PT01 – Post-trade EMAPI Common	Describes the semantics and syntax of the common or session/admin EMAPI protocol messages for RTC Release 1.8.0. Document updated with minor corrections and additional functionality introduced since the versions published earlier this year.
Volume PT02 – Post-trade EMAPI Clearing	Describes the semantics and syntax of the clearing or application messages of the EMAPI protocol for RTC Release 1.8.0. Document updated with minor corrections and additional functionality introduced since the versions published earlier this year.
Technical Documentation	
EmapiTransactionsForMember.html EmapiTransactionsForMember_1.8.0.html	HTML file describing the syntax of all EMAPI protocol messages for market participants i.e. clearing and trading members. Latest specification version is 1.8.0 and contains minor corrections and additional functionality since the previous versions published during May 2016 (1.6.0.)
EmapiTransactionsForMember.xml EmapiTransactionsForMember_1.8.0.xml	XML definition of all EMAPI protocol messages for market participants. Latest specification version is 1.8.0 and contains minor corrections and additional functionality since the previous versions published during May 2016 (1.6.0.)
Technical Revision History Documentation	
EmapiTransactionsRevHistForMember_1.7.0.html	New HTML file introduced describing the revision history of changes to spec between RTC Release 1.6.0 and 1.7.0.
EmapiTransactionsRevHistForMember_1.8.0.html	New HTML file introduced describing the revision history of changes to spec between RTC Release 1.7.0 and 1.8.0.

A reminder of the ITaC Project high level timeline:-

- **ITaC Project 1b** - Equity Derivatives migration to new trading and clearing systems go live during Q2/Q3 2017
- **ITaC Project 1c** - Currency Derivatives migration to new trading and clearing systems will follow approximately 2 months after project 1b

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

Service:

Equity Derivatives Market
Currency Derivatives Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact ITaC@jse.co.za

Issued By:

Sandra Borrageiro
Head: Project Delivery
Trading and Market Services
ITaC@jse.co.za