JSE

SERVICE HOTLINE

REFERENCE NUMBER: 231/2019

24 October 2019

REAL-TIME CLEARING (RTC) AND CENTRAL BILLING SYSTEM (CBS) PRODUCTION GO-LIVE DATE

Clients are advised that the **Real-time Clearing System (RTC), and Central Billing System (CBS) Production environment** will be **upgraded to RTC Release 1.30.0** and **billing changes** for the release of business enhancements.

Production upgrade to 1.30.0 –16 November 2019 *(Weekend)*

The Real Time Clearing Production environment will be upgraded **effective** <u>**18 November 2019**</u> to align to version 1.30.0. Please ensure your <u>**production deployments**</u> cater for this version upgrade from this date.

The **RTC** changes implemented with this release are as follows:

Change	Description
Assign trade	It will now be possible to accept an assign into all house accounts except into a house suspense account. Assigns from a house suspense account will also not be allowed.
Trade sub account modification	Trade sub account modification has been changed to allow an account modification from House Suspense to House Main, House Sub, Client Suspense, Branch Main, Branch Sub and Branch Client Suspense accounts.
Trade sub account modification	When performing position sub account modification, it will now be possible for a Trading member to specify a price at which the modification will be done.
Updating of Member client reference data	An existing API message (CdUpdateRtcMemberClientReq) will now allow updating of the following fields: **clientType, idNumber, passportNumber and Countrycode**.

Please refer to the revision history document at the link below for further details. In addition, **please see overleaf** the **updated ITaC technical specifications** documents are now available for download (under the Post-trade documentation section) at the following link:
https://www.jse.co.za/services/itac#PostTradeDocumentation

Markets/ Service (s):
JSE Derivatives Markets
- Equity Derivatives
- Currency Derivatives

Environment(s):
Production

Additional Information:
If you have any queries about this announcement, please contact the Client Services Centre (CSC) on +27 11 520 7777 or e-mail Customersupport@jse.co.za

Issued by:
Post-Trade Services – Clearing & Settlement

Production upgrade to CBS changes –16 November 2019 *(Weekend)*

The Central Billing System environment will be upgraded **effective 18 November 2019**. Please ensure your **production deployments** cater for this version upgrade from this date.

The **CBS** changes implemented with this release are as follows:

Change	Description
Deal Management Roll Trades	After ITaC go-live clients raised a concern about not receiving the Strategy Trade discount when the position was Allocated (Currency derivative Market), Assigned or Tripartite. The change will apply a 50% discount on the Allocate (FX), Assign and Tripartite scenario's recalculated fees.
Exotic Options discount on deal management	Business requested for the 50% discount to the originating deal line when Allocating and Exotic instrument to be changed to apply a 100% discount. The purpose is to update the percentage set for the Allocate To – Originating – Exotic Instrument discount from 50% to 100%.

Please refer to the revision history document at the link below for further details In addition, **please see overleaf** the **updated ITaC technical specifications** documents *(ITaC JSE Booking Fee Replication for the Derivative Market vs 11)* are now available for download (under the Post-trade documentation section) at the following link:
https://www.jse.co.za/services/itac#PostTradeDocumentation

Post-trade Services Documentation updates
https://www.jse.co.za/services/itac#PostTradeDocumentation

Document Name	Description
Business Functional Documentation	
Volume PT01 – Post-trade EMAPI Common v.2.7.7	Describes the semantics and syntax of the common or session/admin EMAPI protocol messages. Updated to RTC Release 1.30.0
Volume PT02 – Post-trade EMAPI Clearing v.2.7.9	Describes the semantics and syntax of the clearing or application messages of the EMAPI protocol. Updated for RTC Release 1.30.0 with minor corrections and clarifications since the previous version published in June 2019.
ITaC JSE Booking Fee Replication for the Derivative Market	Describes the semantics and syntax of the clearing or application messages of the EMAPI protocol. Updated for billing changes with minor corrections and clarifications since the previous version published in August 2019.

Technical Documentation	
EmapiTransactionsForMember_1.30.0.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 1.30.0 with minor corrections and clarifications since the previous version published in June 2019 (1.29.0).
EmapiTransactionsForMember_1.30.0.xml	XML file describing the syntax of all EMAPI protocol messages for market participants. Technical specification updated for RTC Release 1.30.0 with minor corrections and clarifications since the previous version published in June 2019 (1.29.0).
Technical Revision History Documentation	
EmapiTransactionsRevHistForMember_1.30.0.html	HTML file describing the revision history of changes to technical specification for RTC 1.30.0