

SERVICE HOTLINE

REFERENCE NUMBER: 89/2016

13 May 2016

AVAILABILITY OF THE POST-TRADE SERVICES DOCUMENTATION FOR THE INTEGRATED TRADING AND CLEARING (ITaC) PROJECT

Clients are advised that the draft ITaC Post-trade Services Documentation has been published and is 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 00 – Post-trade Services Overview* | Overview of the deal management and clearing/settlement functionality available for the Equity Derivatives and Currency Derivatives markets |
| Volume 01 – Post-trade EMAPI Common | Describes the semantics and syntax of the common or session/admin EMAPI protocol messages |
| Volume 02 – Post-trade EMAPI Clearing | Describes the semantics and syntax of the clearing or application messages of the EMAPI protocol |
| Volume 03 – Post-trade Margin Methodology Specifications* | Detailed description of the JSE margin methodology including all calculations used in deriving margins |
| Technical Documentation | |
| EmapiTransactionsForMember.html | HTML file describing the syntax of all EMAPI protocol messages for market participants i.e. clearing and trading members |
| EmapiTransactionsForMember.xml | XML definition of all EMAPI protocol messages for market participants |
| EmapiTransactions.xsd | XML schema that EmapiTransactionsForMember.xml conforms to |
| EMAPI TagWire.pdf | Describes the syntax of the TagWire encoding of EMAPI message body |

* To be published in due course. Post-trade reference data documentation is also still being finalized.

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 **see overleaf** for the Services Documentation diagram.

Service:

JSE Equity Market
JSE Commodity Derivatives Market
JSE Equity Derivatives Market
JSE Interest Rates and Currency Derivatives Market

Environment(s):

Production

Additional Information:

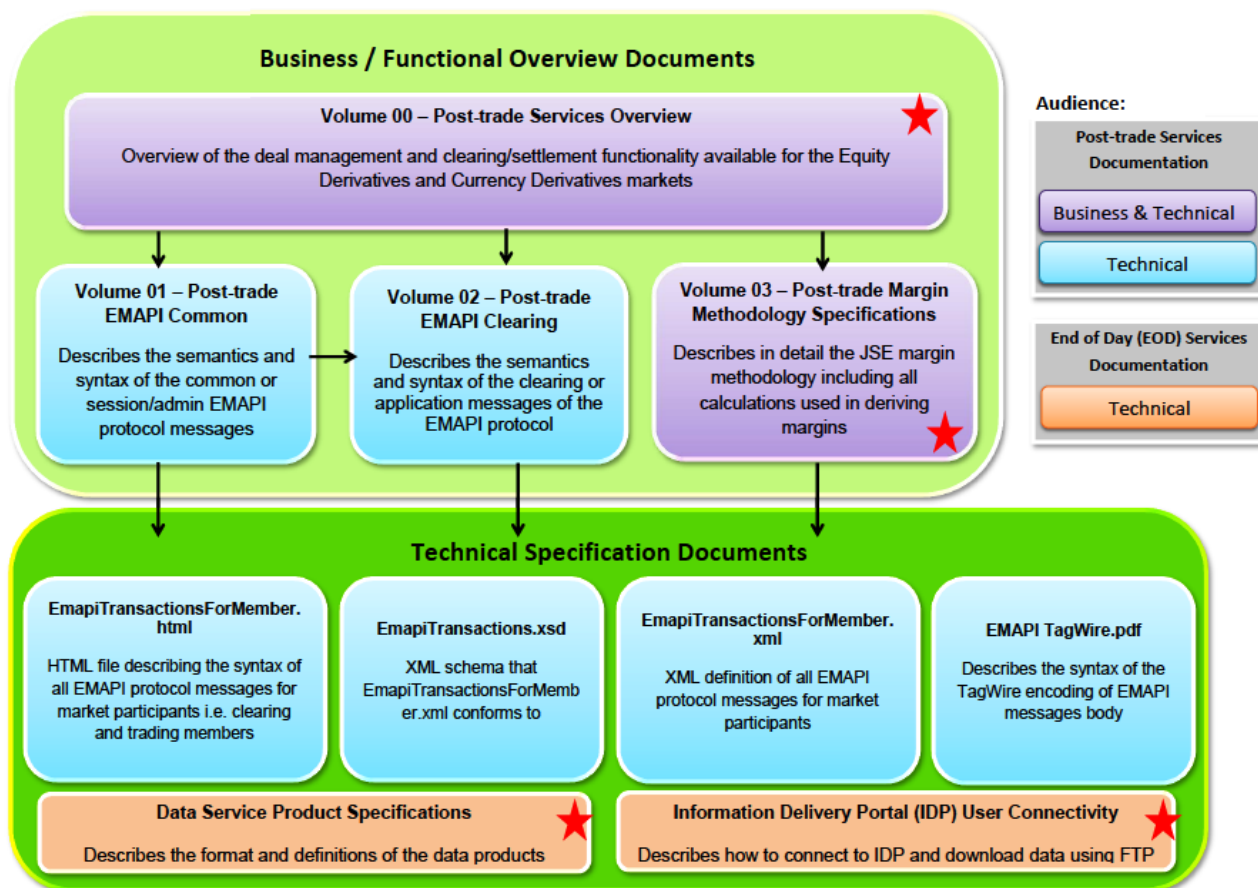
If you have any queries about this announcement, please contact ITaC@jse.co.za

Issued By:

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

Below is the Services Documentation overview diagram for as discussed during the [Technical Working Group \(TWG\) session held 21 April 2016](#)

ITaC Project 1b & 1c Post-trade Services Documentation



★ To be published in due course. Post-trade reference data documentation is also still being finalized.

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