

SERVICE HOTLINE

Number: 023/2024
Date: 16 February 2024

Name and Surname: Matthias Kempgen
Designation: Chief Information & Operating Officer – JSE Clear

REAL-TIME CLEARING (RTC) UPGRADE TO VERSION 1.37.0

Further to [Service Hotline 132/2023](#), issued on 8 September 2023 clients are advised that the **Real-Time Clearing** Staging (end to end) environment will be upgraded to release version **1.37.0** on 2 March 2024.

The changes to be implemented with this release are as follows.

Functional Changes	Description
Billing Changes	<ul style="list-style-type: none"> Recalculation of fees on accumulation level to afford members/clients trading on the Central Order Book the same fee they would have paid from a single reported trade of the same size (FX Derivatives) Discounts for rolls done between standard quarterly expiry dates and anyday expiry dates (FX Derivatives) <p>New/additional fields in API messages to allow for:</p> <ul style="list-style-type: none"> Discounting of fees for calendar spread orders that match with implied orders (ED & FX Derivatives) The technical implementation of the JSE Clear billing model (ED & FX Derivatives)

Clients are required to align their systems/code to the latest RTC version 1.37.0

A project timeline detailing the market testing dates and go-live date will be advised in due course. **The expected production go live is H1 2024.**

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT(S):

Staging environment

ADDITIONAL INFORMATION:

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

Non-Executive Directors: FJ Oosthuizen† (Chairman), Dr RM Lee†, SA Linnell, V Mofokeng, GE Raine†, VJ Reddy, TW Spanner†

Executive Directors: Dr A. Greenwood (CEO)

Company Secretary: GA Brookes

† Independent

Please refer to the below EAPI document for details on new message layouts:

https://clientportal.jse.co.za/Content/JSE%20Technology%20Document%20Items/EapiTransactionsRevHistForMember_1.370.html

In addition, please see the updated technical specification documents which are available for download on the following link:

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