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SERVICE HOTLINE

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REAL-TIME CLEARING (RTC) API DOCUMENTATION RELEASE – VERSION 1.37.0

Clients are advised that the **Real-Time Clearing documentation** for the upgrade to **RTC Release 1.37.0** is now available.

The dates when this version will be available in the CTS and Staging (ETE) environments, as well as the anticipated production upgrade timelines will be advised soon. Please note that the expected go live is Q3 2023.

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

Functional Changes	Description
Billing Changes	New/additional fields to allow for: <ul style="list-style-type: none">discounting of fees for calendar spread orders that match with implied ordersimplementation of the JSE Clear billing model

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

Please refer to the below EMAPI document for details on impacted messages.

https://clientportal.jse.co.za/Content/JSE%20Technology%20Document%20Items/EmapiTransactionsRevHistForMember_1.370.html

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

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

Markets/Services:

JSE Derivative Markets

- Equity Derivatives
- Commodity Derivatives

Environment(s):

Customer Test Service (CTS)

End-To-End 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@jse.co.za

Issued By:

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Chief Information & Operating
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Document Name	Description
Business Functional Documentation	
Volume PT01 - Post-trade EAPI Common.pdf (jse.co.za)	Describes the semantics and syntax of the common or session/admin EAPI protocol messages. Updated for RTC Release 1.37.0.
Volume PT02 - Post-Trade EAPI Clearing.pdf (jse.co.za)	Describes the semantics and syntax of the clearing or application messages of the EAPI protocol. Updated for RTC Release 1.37.0.
Technical Documentation	
EapiTransactionsForMember_1370	HTML file describing the syntax of all EAPI protocol messages for market participants i.e. Clearing and Trading Members. Technical specification updated for RTC Release 1.37.0.
EapiTransactionsForMember_1370	XML file describing the syntax of all EAPI protocol messages for market participants. Technical specification updated for RTC Release 1.37.0.
Technical Revision History Documentation	
EapiTransactionsRevHistForMember_1370	HTML file describing the revision history of changes to technical specification for RTC 1.37.0

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