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SERVICE HOTLINE

REFERENCE NUMBER: 027/2020

14 February 2020

REAL-TIME CLEARING (RTC) CUSTOMER TEST SERVICE (CTS), STAGING (ETE) AND PRODUCTION ENVIRONMENTS UPGRADE

Clients are advised that the **Real-Time Clearing** Customer Test Service (CTS), Staging (ETE) and Production environments will be upgraded to **RTC Release 1.32.0** for the release of business enhancements.

14 February 2020 - **CTS upgrade to version 1.32.0**

17 February 2020 - **Staging (ETE) upgrade to version 1.32.0**

The **production environment upgrade** to version 1.32.0 that was provisionally planned for the weekend of **29 February 2020** has been postponed.

A new go live date will be confirmed when available.

The changes implemented with this release are as follows:

Change	Description
Dividend factors and dividend payments	The calculation of dividend factors and dividend payment amounts has been changed FROM calculating on LDT EOD, TO calculating on Ex-date EOD, using Ex-date EOD dividend rates but LDT EOD positions.
Risk Fees - EMAPI description updates	EMAPI field descriptions for event messages containing Risk Fees have been updated to clarify the interest consideration and VAT thereof

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>

Market / Service:

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

Environment(s):

Production Service
Customer Test Service (CTS)
End-To-End Staging (ETE)

Additional Information:

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

Issued By:

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Head - Derivatives Operations
Clearing & Settlement

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.2.7.9	Describes the semantics and syntax of the common or session/admin EMAPI protocol messages. Updated for RTC Release 1.32.0.
Volume PT02 – Post-trade EMAPI Clearing v.2.8.2	Describes the semantics and syntax of the clearing or application messages of the EMAPI protocol. Updated for RTC Release 1.32.0.
Technical Documentation	
EmapiTransactionsForMember_1.32.0.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 1.32.0.
EmapiTransactionsForMember_1.32.0.xml	XML file describing the syntax of all EMAPI protocol messages for market participants. Technical specification updated for RTC Release 1.32.0.
Technical Revision History Documentation	
EmapiTransactionsRevHistForMember_1.32.0.html	HTML file describing the revision history of changes to technical specification for RTC 1.32.0

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