

SERVICE HOTLINE

REFERENCE NUMBER: 064/2020

24 March 2020

REAL-TIME CLEARING (RTC) 1.32.0 RELEASE WEEKEND REMINDER 18 APRIL 2020

Clients are reminded that version **1.32.0** of the Real Time Clearing system will be deployed to production on Saturday, 18 April 2020.

CTS 1B and production environments will be available for testing by 14h00 on the day until 17h00.

Details of this release were communicated in Service Hotline **027/2020** 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

In addition to the EMAPI description updates, clients are advised of data changes in the following messages:

Message	Field
DailyAccountSummaryDetailsEvent (10295)	riskFeeAmount
AggregatedSummaryDetails (10325)	totalRiskFees
MemberBalance2 (10415)	riskFees

These fields will be disseminated with a 0 value as from 1 April 2020, as a reduced interest rate will be used to calculate interest on margin.

Please refer all queries to Customer Service Centre on 011 520 7900 or +2783 611 9315 or via email CustomerSupport@jse.co.za.

Market(s):

JSE Derivatives Markets:

- Equity Derivatives
- Currency Derivatives

Environment(s):

Customer Test Service (CTS)
Production

Additional Information:

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

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