

## SERVICE HOTLINE

**REFERENCE NUMBER:** 140/2018

25 July 2018

### **JSE INTEGRATED TRADING AND CLEARING (ITaC) PROJECT: REAL-TIME CLEARING (RTC) FIX TO CORRECT THE UPDATING OF THE REMAINING QUANTITY FIELD ON THE TRADE SUB-MESSAGE IN SPECIFIC SCENARIOS**

Clients are advised that a fix is planned to be implemented in the Real-Time Clearing System (RTC) to correct the way in which the remaining Quantity field (13) of the Trade sub message (10015) of the Account Position Event message (10032) and Account Trade Event (10141) is updated in specific scenarios, namely when an assign or tripartite allocation is accepted by the counterparty. After the patch, the remaining quantity of the trade being given up will no longer be updated i.e. will no longer be reduced by the given-up quantity.

There are no API changes associated with this change however the change may impact software providers if they make use of the deals published on RTC EMAPI to calculate member and client positions themselves i.e. If they do not rely or do not solely rely on the positions calculated and published by RTC on the Account Position Event.

This **fix is scheduled to be deployed** to the **CTS (Customer Test Service) and End-To-End test environments** during the evening of **Friday, 27 July 2018**.

Note: The fix will be deployed as a patch and therefore there will be no RTC version update with this deployment.

**A worked example depicting the defect fix is provided overleaf.**

Should you have any queries or concerns with the proposed implementation kindly notify Customer Services Centre (CSC) on [CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za) or +27 11 520 7777 **by no later than close of business tomorrow Thursday, 26 July 2018**.

#### **Market/s:**

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

#### **Environment(s):**

Customer Test Service (CTS)

#### **Additional Information:**

If you have any queries about this announcement, please contact:

[CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za)

#### **Issued By:**

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**Current updating of Remaining Quantity of trade being given up (assign or tripartite) in RTC:**

TradeID	TradeTimestamp	Is Buy/Deal side	Position reason	Remaining quantity
49 804 033	2018/06/13 00:00	BUY LEG	TRADE	50
49 804 033	2018/06/13 00:00	BUY LEG	ASSIGN_INITIATED	50
49 804 033	2018/06/13 00:00	BUY LEG	ASSIGNED_FROM	25
49 808 385	2018/06/13 00:00	SELL LEG	ASSIGNED_FROM	25
49 808 641	2018/06/13 00:00	BUY LEG	ASSIGNED_TO	25

Remaining Quantity **IS** updated (reduced) on the deal version update published when the give-up is accepted

**Remaining Quantity of trade being given up (assign or tripartite) NOT updating post implementation of patch:**

TradeID	TradeTime stamp	Is Buy/Deal side	Position reason	Remaining quantity
1368833	2017/06/12 14:16	BUY LEG	TRADE	50
1368833	2017/06/12 14:16	BUY LEG	ASSIGN_INITIATED	50
1368833	2017/06/12 14:20	BUY LEG	ASSIGNED_FROM	50
1371649	2017/06/12 14:20	SELL LEG	ASSIGNED_FROM	25
1371905	2017/06/12 14:20	BUY LEG	ASSIGNED_TO	25

Remaining Quantity **IS NOT** updated (reduced) on the deal version update published when the give-up is accepted