
JSE External Messaging API

Post-trade EMAPI Clearing

Volume PT02

JSE Limited

This document describes the business/clearing or application aspects of the EMAPI protocol available to external participants (trading and clearing members).

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1 Message Set Overview

1.1 List of Messages

The following table lists all messages described in this report.

Name	Category	Description
AccountPositionEvent	Event	Represents a change in a position for a specific instrument in a specific account.
AccountTradeEvent	Event	This event represents an insertion, deletion or update of a trade in an account. The message includes information on the position on the account after the trade event.
AggregatedSummaryClearingMemberEvent	Event	Aggregated account summary event for clearing member.
AggregatedSummaryTradingMemberEvent	Event	Aggregated account summary event for trading member.
AtmVolatilityEvent	Event	Event with ATM volatilities for an underlying instrument. The dates are expiry dates for the options.
CommissionEvent	Event	Commission to be paid by destination TM to initiating TM.
CurveEvent	Event	Market data for a curve. See the Curve reference data object for a definition of the curve.
DailyAccountSummaryDetailsEvent	Event	Daily account summary for client or members house nodes.
DividendEvent	Event	Dividend information for a tradable instrument. The instrument is a spot used as underlying for futures. The dividends are used in the future valuation.
OptionDataEvent	Event	Valuation information for option.
PriceEvent	Event	Market data for a tradable instrument.
RiskNodeEvent	Event	This event contains calculated risk values for a Risk Node.
SurfaceEvent	Event	Market data for a surface. See the Surface reference data object for a definition of the surface.

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Name	Category	Description
WithdrawalNotificationEvent	Event	A notification event sent to the Clearing Member that there is a number of payment advices that the CM must confirm.
YieldEvent	Event	The yield for an instrument. The instrument could be of different types, for instance a Bond or a Deposit.
CdAddRtcMemberClientClearingLinkReq	ExternalMembers	Request to add a Clearing member to a client
CdAddRtcMemberClientReq	ExternalMembers	Request to add a Client
CdAddRtcMemberClientRsp	ExternalMembers	The response to add rtc member client request.
CdAddRtcPositionAccountReq	ExternalMembers	Request to add a Position Account
CdAddRtcPositionAccountRsp	ExternalMembers	The response to add position account request.
CdEnableDisableRtcMemberClientReq	ExternalMembers	Request to add a Client
CdEnableDisableRtcPositionAccountReq	ExternalMembers	Request to update a position account
CdEnableDisableRtcPositionAccountRsp	ExternalMembers	The response enableDisable position account.
CdSetClientAMPercentageReq	ExternalMembers	Set additional margin percentage. Leaving clientId empty means trading member will set additional margin percentage on all clients for that trading member.
CdSetClientRiskLimitReq	ExternalMembers	Set risk limit. Leaving clientId empty means trading member will set risk limit on all clients for that trading member.
CdSetMinimumZARLimitReq	ExternalMembers	Set minimum ZAR limit. Leaving all fields empty as a clearing member will set minimumZARLimit on all trading members for that clearing member. Leaving all fields empty as a trading member will set minimumZARLimit on all clients for that trading member.
CdSetTradingMemberAMPercentageReq	ExternalMembers	Set additional margin percentage. Leaving the tradingMemberId field empty means the clearing member will set additional margin percentage on all trading members for that clearing member.

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Name	Category	Description
CdSetTradingMemberRiskLimitReq	ExternalMembers	Set risk limit. Leaving the tradingMemberId field empty means the clearing member will set risk limit on all trading members for that clearing member.
CdUpdateRtcMemberClientReq	ExternalMembers	Request to update a Client
CmBalancing1Event	ExternalMembers	Account balancing 1 message to the Clearing Member.
CmBalancing2Event	ExternalMembers	Account balancing 2 message to CM.
GetRequestsForFXCollateralReq	ExternalMembers	Request for the clearing member to get the information about the amounts per client/house that can be covered with FX collateral. Next step is for the clearing member to send in a confirmation with the different amounts in FX with RegisterFXCollateralReq.
GetRequestsForFXCollateralRsp	ExternalMembers	Response to GetRequestsForFXCollateralReq request. Includes values in ZAR that could be covered with FX, per client/house.
GetRiskArrayReq	ExternalMembers	Query JSPAN risk arrays available in the system.
GetRiskArrayRsp	ExternalMembers	Response to a GetRiskArrayReq request.
GiveUpEvent	ExternalMembers	This event is for Assign and Tripartite flow from RTC.
QueryDividendPaymentFactorsReq	ExternalMembers	Query the factors used in the calculation of dividend payments.
QueryDividendPaymentFactorsRsp	ExternalMembers	Response message for the QueryDividendPaymentFactorsReq
ReadyConfirmAvailableFXEvent	ExternalMembers	Event published to the CMs to inform that RTC is ready to receive information about FX collateral.
RegisterFXCollateralRsp	ExternalMembers	Response to RegisterFXCollateralReq request.
RegisterFxCollateralReq	ExternalMembers	For clearing member to register FX Collateral.
SetCmBalancingStatusReq	ExternalMembers	Request to set balance status for a CM.
SetCmBalancingStatusRsp	ExternalMembers	Response to a SetCmBalancingStatusReq request.

Name	Category	Description
CdResponse	General	A response to be used as super class for all responses from CD.
ChangePasswordReq	General	A request to change the current password. The user does not have to be logged in order to change the password.
GetSequenceNumbersReq	General	Get sequence numbers for broadcast flows.
GetSequenceNumbersRsp	General	Response to a GetSequenceNumbersReq request.
ResponseMessage	General	General response for request messages that don't have a defined response. It may also be used when a fatal error occurs before or during the normal response handling on the server.
SimpleRsp	General	General response for request messages that don't have a defined response.
TaxEndSnapshot	General	Message ending a snapshot response
TaxHeartbeatReq	General	Heartbeat sent to gateway in order to verify a connection
TaxHeartbeatRsp	General	Response returned from gateway
TaxLogonReq	General	Request to the gateway to log in a member/user
TaxLogonRsp	General	Sent from the gateway to the client as a response to TaxLogonReq.
TaxLogoutReq	General	Request from client to gateway in end a session. A simple response is sent as response.
TaxRemoveSubscriptionReq	General	Removes an active subscription. A SimpleRsp is sent as response for this request.
TaxReplayEndEvent	General	Framing message indicating the end of requested replay data. The TaxReplayEndEvent indicates the end of a replay sequence.

Name	Category	Description
TaxReplayReq	General	Request message sent to the RTC system to recover a sequence of messages published earlier. The replay request will recover earlier published messages on a replayable flow. The response back is a simple response indicating whatever the request was successfully queued to the RTC system. The actual replay data is delivered as unsolicited events, framed by TaxReplayStartEvent and TaxReplayEndEvent messages.
TaxReplayRsp	General	Response message sent back for a previously-submitted TaxReplayReq. The TaxReplayRsp response will not contain the actual data being requested. The response data is delivered to the application asynchronously.
TaxReplayStartEvent	General	Framing message indicating the start sequence of requested replay data. When issuing a replay request, the replay data is delivered as unsolicited messages. The TaxReplayStartEvent indicates the start of a replay sequence.
TaxSessionStatus	General	Unsolicited message indicating session status.
TaxSnapshotSubscribeReq	General	Request to retrieve information and/or activate subscription of future updates of the information specified
TaxSnapshotSubscribeRsp	General	Response to a subscription request (TaxSnapshotSubscribeReq).
TaxStartSnapshot	General	Message preceding a snapshot response
AccessGroup	ReferenceData	This object defines an access Group.
CalendarDate	ReferenceData	A calendar date of a certain type.
CdAddCashAccountReq	ReferenceData	Request to add a Cash Account
CdUpdateCashAccountReq	ReferenceData	Request to update a Cash Account. The cash account is identified by either (1) the internalCashAccountId, or (2) the combination of participantUnitId and currency.
ClassSpreadGroup	ReferenceData	Class Spread Group.

Name	Category	Description
ClearingMemberLink	ReferenceData	This object defines a link from Trading Member to Clearing Member.
CollateralAccount	ReferenceData	Represents a collateral account.
CorporateAction	ReferenceData	A Corporate Action task definition.
Country	ReferenceData	Holds basic information on a country, such as currency, time zone and holidays.
Currency	ReferenceData	This object represent a Currency.
CurrentSystemState	ReferenceData	This object holds a RTC System State.
Curve	ReferenceData	A curve, y axis dependent on x axis, $y = f(x)$.
CurveConstituent	ReferenceData	Instruments to build the curve.
Deposit	ReferenceData	Deposit instrument. Used as curve constituents.
EligibleCurrency	ReferenceData	Currency eligible for FX collateral.
EligibleSecurity	ReferenceData	Security instrument eligible for collateral.
ForwardRateAgreement	ReferenceData	A Forward Rate Agreement instrument.
Instrument	ReferenceData	The Instrument holds basic background information, such as instrument id, type and (optionally) primary market for an instrument. Since an instrument can be traded in different currencies and visibility (normal, dark etc), the instrument has a set of child objects called TradableInstrument in which the actual trading takes place. An Instrument may reference another Instrument using the “parentInternalId” attribute. The parentInternalId is typically used by warrants or options to reference the underlying instrument.
InterestRateSwap	ReferenceData	A Interest rate swap instrument.
Market	ReferenceData	Defines a market.

Name	Category	Description
MarketList	ReferenceData	The MarketList is a child object of a Market. The purpose of the MarketList is mainly to organize the different instruments on a market into separate lists. The actual interpretation of the MarketList is customer specific. Operations such as halt and enable/disable performed on a MarketList will affect all Segments and TradableInstruments within the MarketList.
Member	ReferenceData	This object represents a member firm and holds all basic member data such as id, full name, mail addresses and contact persons etc.
PositionAccount	ReferenceData	Position account is used to keep actual clearing positions and settlement positions.
RiskNode	ReferenceData	Risk node is the entity that defines the level for risk calculations. It has one or several accounts connected and form a tree structure with aggregated risk numbers on parent nodes.
RtcCalendar	ReferenceData	Represents a calendar in the RTC system.
Segment	ReferenceData	A Segment is a grouping of TradableInstruments that share the same trading rules. Operations on a segment, such as halt and enable/disable affects all tradable instruments related to the segment. A Segment is a child object to MarketList.
SeriesSpreadGroup	ReferenceData	Series Spread Group.
SettlementAccount	ReferenceData	This object defines a settlement account.
SubscriptionGroup	ReferenceData	The subscription group is used to filter objects on broadcast flows. When a subscription is set up for a subscription group the system controls the user access rights for that access group.
Surface	ReferenceData	A surface. Three axis, z dependent on x and y, $z = f(x, y)$.

Name	Category	Description
TradableInstrument	ReferenceData	The TradableInstrument is a child object of an Instrument. The TradableInstrument holds trading information (order book id, currency, market, visibility etc) which is necessary for entering orders in a specific instrument. There is one TradableInstrument instance per market/currency/visibility combination. A TradableInstrument instance references a Segment, all trading rules for the referenced Segment applies to the instance.
TripartiteAgreement	ReferenceData	This object defines agreement for tripartite.
ConfirmWithdrawalsReq	Settlement	Used for a Clearing Member to confirm or reject payment advices.
GetPaymentAdvicesReq	Settlement	Get payment advices for a particular clearing member.
GetPaymentAdvicesRsp	Settlement	Response to the GetPaymentAdvicesReq request.
GetSettlementInstructionsReq	Settlement	Request to get settlement instructions.
GetSettlementInstructionsRsp	Settlement	Response to GetSettlementInstructionsReq.
AbandonOptionPositionReq	TradeManagement	Abandon an option position.
AbandonOptionPositionRsp	TradeManagement	Response to the AbandonOptionPositionReq request.
AcceptCommissionReq	TradeManagement	Request for the destination member to accept a pending commission.
AddCommissionReq	TradeManagement	Request to add a Commission
AggregateTradesReq	TradeManagement	A number of trades can be accumulated into a single trade with a volume weighted average price. The trades need to be on the same account, the same contract and the same side (only buy or only sell) from current day.
AggregateTradesRsp	TradeManagement	Response to the AggregateTrades request.

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Name	Category	Description
<code>AllocateTradeReq</code>	TradeManagement	The purpose of trade allocation is to allocate or split a trade from one account to an another account. Allocation is performed by making an opposite trade on the original account and an equal trade on the receiving account.
<code>AllocateTradeRsp</code>	TradeManagement	Response to the <code>AllocateTradeReq</code> request.
<code>ApproveGiveUpReq</code>	TradeManagement	Request to approve give-up request. The give-up request has been published to the member using <code>GiveUpEvent</code> .
<code>AssignTradeReq</code>	TradeManagement	Request to assign trade to another member.
<code>CancelCommissionReq</code>	TradeManagement	Request for TM to cancel a commission that has been sent earlier the same day.
<code>CancelGiveUpReq</code>	TradeManagement	Request to cancel giveup request by the initiator. The recipient of the <code>GiveUpEvent</code> will then be notified with a new <code>GiveUpEvent</code> where the state is set to CANCELLED.
<code>CorrectAllocationErrorReq</code>	TradeManagement	To correct when a trade has erroneously been allocated to wrong client, i.e. to move the trade from one client to another.
<code>CorrectAllocationErrorRsp</code>	TradeManagement	Response to the <code>AllocateTradeReq</code> request.
<code>CorrectPrincipalReq</code>	TradeManagement	To move a trade from a client account to a member main or sub account.
<code>CorrectPrincipalRsp</code>	TradeManagement	Response to the <code>CorrectPrincipalReq</code> request.
<code>ExerciseOptionPositionReq</code>	TradeManagement	Exercise an option position. For American style options, this is allowed at any time during the contract's lifetime. For European style options, this can only be done on the expiry day.
<code>ExerciseOptionPositionRsp</code>	TradeManagement	Response to the <code>ExerciseOptionPositionReq</code> request.

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Name	Category	Description
ModifyPositionSubAccountReq	TradeManagement	Request to move a position from a house main/house sub/house suspense/client suspense account to a house main or house sub account, or move a position from branch main/branch sub/branch clients suspense account to a branch main or branch sub account.
ModifyPositionSubAccountRsp	TradeManagement	Response to the ModifyPositionSubAccountReq request.
ModifyTradeSubAccountReq	TradeManagement	To move a trade from house account to other house accounts.
ModifyTradeSubAccountRsp	TradeManagement	Response to the ModifyTradeSubAccountReq request.
QueryTradesReq	TradeManagement	Query trades from previous days. If the flag hasMore is set in the response, there are too many trades matching the search criteria. The client needs to specify narrower criteria and submit the query again.
QueryTradesRsp	TradeManagement	Query trades response.
RejectCommissionReq	TradeManagement	Request for the Destination TM to reject a received commission.
RejectGiveUpReq	TradeManagement	Reject assigned or tripartite trade as receiver. The initiator will be notified by a GiveUpEvent on the GiveUp Event Flow.
TripartiteAllocationReq	TradeManagement	Tripartite allocation to another member. Tripartite agreement must exist. Tripartite requests that are not handled during the day are removed by the system.
TripartiteAllocationRsp	TradeManagement	Response to the TripartiteAllocationReq request.
UpdateTradeReferenceReq	TradeManagement	Request to update the reference on trade.
UpdateTradeReferenceRsp	TradeManagement	Response to the UpdateTradeReferenceReq request.

2 AbandonOptionPositionReq

Category: TradeManagement

2.1 Message Functionality

Abandon an option position.

2.2 Structure

Name	Mult.	Type	Description
accountId	[1..1]	Long	The account of the position.
quantity	[1..1]	long	The abandon quantity. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
updateId	[1..1]	String	Unique id that should be set for the request. If the system has already processed an update with this id, a success message is returned without any position change.

3 AbandonOptionPositionRsp

Category: TradeManagement

3.1 Message Functionality

Response to the AbandonOptionPositionReq request.

3.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
tradeIds	[0..1]	Long	The IDs of the trades that were created as part of this abandon of an option position.
transactionId	[0..1]	long	The ID of the transaction that updated the positions affected by this abandon of an option position.

4 AcceptCommissionReq

Category: TradeManagement

4.1 Message Functionality

Request for the destination member to accept a pending commission.

4.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag. Not used for this message.
commissionId	[1..1]	String	Id of the Commission.
destinationExternalAccountId	[0..1]	String	External ID of the destination sub account that is affected by the commission.
market	[0..1]	String	Market id. Required if destinationExternalAccountId is not left empty.
destinationTM	[0..1]	String	TM that will carry the payment. Required if requesting user is a CM user and if destinationExternalAccountId is not left empty.

5 AccessGroup

Category: ReferenceData

5.1 Message Functionality

This object defines an access Group.

5.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
accessGroupld	[0..1]	String	The id for the Access Group.
participantUnitld	[0..1]	String	Specifies the parent Participant Unit.
clearingMemberld	[1..1]	String	The clearing member for the Access group.
subscriptionGroup	[0..1]	int	The subscription group for the Access group.

6 AccountPositionEvent

Category: Event

6.1 Message Functionality

Represents a change in a position for a specific instrument in a specific account.

6.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
accountId	[1..1]	Long	Account id.
positionType	[1..1]	CodeSet	The position type.
settlementDate	[0..1]	String	Settlement date, used for positions of type SETTLEMENT.
subId	[0..1]	long	In some cases, several positions in the same instrument and the same account are held as separate positions, although they both fit the instrument/account key. There may be technical or business logic reasons for this. The risk system can handle that multiple sources have positions in identical instruments and accounts and it will perform the aggregation of such positions itself for calculation purposes.
longQty	[0..1]	long	The position long quantity in its canonical unit, i.e. longNominalQty multiplied by contract size of tradable instrument. A positive quantity represents a long position. E.g. a position of 10 futures contracts of an instrument with a contract size of 100 would be represented in this field as 1000 (divisor rule to be applied). This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.

Name	Mult.	Type	Description
shortQty	[0..1]	long	The position short quantity in its canonical unit, i.e. shortNominalQty multiplied by contract size of tradable instrument. A negative quantity represents a short position. E.g. a position of 10 futures contracts of an instrument with a contract size of 100 would be represented in this field as 1000 (divisor rule to be applied). This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
shortNominalQty	[0..1]	BigInteger	The position quantity, i.e. number of contracts. Only set for positions in tradable instruments. A negative quantity represents a short position. E.g. a position of 10 futures contracts of an instrument with a contract size of 100 would be represented in this field as 10 (divisor rule to be applied) This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
shortInitialValue	[0..1]	BigInteger	The value of the position, according to the prices of the trades that build up the position. Simply put, this value is the sum of the price * quantity of all trades in the position. Since long and short quantities have different signs, values of long positions are typically positive and values of short positions are typically negative (the opposite being true if the price is negative). The initial value of the position is expressed in the currency of the instrument the position belongs to. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
shortMarketValue	[0..1]	BigInteger	The value of the position, according to the market price that was used last time a cash settlement of the variation margin of the position was made. Since long and short quantities have different signs, values of long positions are typically positive and values of short positions are typically negative (the opposite being true if the price is negative). The market value is expressed in the currency of the instrument the position belongs to. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.

Name	Mult.	Type	Description
longNominalQty	[0..1]	BigInteger	The position quantity, i.e. number of contracts. Only set for positions in tradable instruments. A positive quantity represents a long position. E.g. a position of 10 futures contracts of an instrument with a contract size of 100 would be represented in this field as 10 (divisor rule to be applied) This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
longInitialValue	[0..1]	BigInteger	The value of the position, according to the prices of the trades that build up the position. Simply put, this value is the sum of the price * quantity of all trades in the position. Since long and short quantities have different signs, values of long positions are typically positive and values of short positions
longMarketValue	[0..1]	BigInteger	The value of the position, according to the market price that was used last time a cash settlement of the variation margin of the position was made. Since long and short quantities have different signs, values of long positions are typically positive and values of short positions are typically negative (the opposite being true if the price is negative). The market value is expressed in the currency of the instrument the position belongs to. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
transactionId	[0..1]	long	Internal RTC transaction ID.
positionReason	[0..1]	CodeSet	
tradeId	[0..1]	long	Trade ID generated by the system, globally unique. A new ID will be created each time the trade is moved to a new account, i.e. when an equal opposite trade is created. Note that an ID will be created also at trade capture.
positionTimestamp	[0..1]	String	The time when the event occurred, on format yyyy-MM-dd'T'HH:mm:ss.SSS.
Trade	[0..1]	Component	The trade that caused this account position event.
subscriptionGroup	[0..1]	int	The id of subscription group the message is published on.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
longSpreadVolume	[0..1]	BigInteger	Total spread volume for CFD contract. This is similar to Initial Value, but this is base rate from the trade multiplied with the quantity. Positive for long values, negative for short. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
shortSpreadVolume	[0..1]	BigInteger	Total spread volume for CFD contract. This is similar to Initial Value, but this is base rate from the trade multiplied with the quantity. Positive for long values, negative for short. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
externalAccountId	[0..1]	String	The ID of the position account as seen by the member.
clearingMemberId	[0..1]	String	The member code of the clearing member.
collateralAccountName	[0..1]	String	The name of the collateral account.
tradingMember	[0..1]	String	TM that owns the trade.
tradingMemberBranch	[0..1]	String	TM branch that owns the trade.
clientId	[0..1]	String	Client ID added to trade by CS. Empty if trade is for TM house.

7 AccountTradeEvent

Category: Event

7.1 Message Functionality

This event represents an insertion, deletion or update of a trade in an account. The message includes information on the position on the account after the trade event.

7.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of subscription group the message is published on.
accountId	[1..1]	Long	Account id.
positionType	[1..1]	CodeSet	The position type.
settlementDate	[0..1]	String	Settlement date, used for positions of type SETTLEMENT.
positionReason	[0..1]	CodeSet	
positionTimestamp	[0..1]	String	The time when the event occurred, on format yyyy-MM-dd'T'HH:mm:ss.SSS.
Trade	[1..1]	Component	The referenced Trade.
externalAccountId	[0..1]	String	The ID of the position account as seen by the member.
clearingMemberId	[0..1]	String	The member code of the clearing member.
collateralAccountName	[0..1]	String	The name of the collateral account.
tradingMember	[0..1]	String	TM that owns the trade.
tradingMemberBranch	[0..1]	String	TM branch that owns the trade.
clientId	[0..1]	String	Client ID added to trade by CS. Empty if trade is for TM house.

8 AddCommissionReq

Category: TradeManagement

8.1 Message Functionality

Request to add a Commission

8.2 Structure

Name	Mult.	Type	Description
market	[1..1]	String	Market.
initiatingTM	[1..1]	String	TM or Branch that sent the commission.
destinationTM	[1..1]	String	TM or Branch that will carry the payment.
clientReference	[0..1]	String	Payer of the commission. Refer to EMAPI Clearing document, Commission Management section for guidance on the population of this field based on the various trade and deal management scenarios.
commissionReference	[0..1]	String	Identifier of trade or deal associated with the commission. Refer to EMAPI Clearing document, Commission Management section for guidance on the population of this field based on the various trade and deal management scenarios.
amount	[1..1]	Long	Amount to debit the destination TM. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
updateId	[1..1]	String	Unique id that should be set for the commission request. If the system has already processed an update with this id, a success message is returned without any position change.
initiatingExternalAccountId	[0..1]	String	External ID of the initiator's sub account that is affected by the commission.
secondaryFirmReference	[0..1]	String	Additional reference to the destination member. The recipient of the commission. Can be used to reference trading desk.
commissionVatType	[1..1]	CodeSet	VAT type for commission.

9 AggregateTradesReq

Category: TradeManagement

9.1 Message Functionality

A number of trades can be accumulated into a single trade with a volume weighted average price. The trades need to be on the same account, the same contract and the same side (only buy or only sell) from current day.

9.2 Structure

Name	Mult.	Type	Description
<code>moveId</code>	[0..1]	Long	Must be unique for the referenced trade. Used to prevent duplicate move requests.
<code>tradeIds</code>	[1..1]	Long	Trade ids.
<code>reference</code>	[0..1]	String	An optional free text field.
<code>destinationReference</code>	[0..1]	String	The destination for this operation.
<code>accountId</code>	[1..1]	Long	The account id for the trades.
<code>externalInstrumentId</code>	[1..1]	String	The external instrument id. This is the JSE Master ID.
<code>tradingUserId</code>	[1..1]	String	The trading user id.

10 AggregateTradesRsp

Category: TradeManagement

10.1 Message Functionality

Response to the AggregateTrades request.

10.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
tradeId	[0..1]	long	The IDs of the trade that were created as part of this move trade operation.
transactionId	[0..1]	long	The ID of the transaction that updated the positions affected by this move trade operation.

11 AggregatedSummaryClearingMemberEvent

Category: Event

11.1 Message Functionality

Aggregated account summary event for clearing member.

11.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of the subscriptionGroup the message is published on.
clearingMemberId	[0..1]	String	Clearing Member ID.
Totals	[0..1]	Component	Aggregated trading member totals.
netFromOtherSystems	[0..1]	Long	Net amount from other system
cmMessageRef	[0..1]	String	Number used when creating settlement instructions. This number is concatenated into the message reference no.
tag	[0..1]	CodeSet	Price Tag that identifies the event.
businessDate	[0..1]	String	Business Date.
timestamp	[0..1]	String	The time of the event.

12 AggregatedSummaryTradingMemberEvent

Category: Event

12.1 Message Functionality

Aggregated account summary event for trading member.

Error: totalMemberCashMovement exists in more than one component tree. Removed: [Sort: 6, Name: totalHouse, Tag: c, Presence: optional, FieldNo: 8, FieldType: AggregatedSummaryDetails, Documentation: Aggregated house accounts.]

12.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of the subscriptionGroup the message is published on.
tradingMemberId	[0..1]	String	Trading Member ID.
clearingMemberId	[0..1]	String	Clearing Member ID.
TotalClients	[0..1]	Component	Aggregated client accounts.
tag	[0..1]	CodeSet	Price Tag.
businessDate	[0..1]	String	Business Date.
timestamp	[0..1]	String	The time of the event.

13 AllocateTradeReq

Category: TradeManagement

13.1 Message Functionality

The purpose of trade allocation is to allocate or split a trade from one account to an another account. Allocation is performed by making an opposite trade on the original account and an equal trade on the receiving account.

13.2 Structure

Name	Mult.	Type	Description
tradeId	[1..1]	long	Trade id.
fromAccountId	[1..1]	Long	The account to allocate the Trade from
Destinations	[1..1]	Component	One or more destinations for this move operation.
moveId	[0..1]	Long	Must be unique for the referenced trade. Used to prevent duplicate move trade requests.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
tradingUserId	[1..1]	String	The trading user id.

14 AllocateTradeRsp

Category: TradeManagement

14.1 Message Functionality

Response to the AllocateTradeReq request.

14.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
tradeIds	[0..1]	Long	The IDs of the trades that were created as part of this move trade operation.
transactionId	[0..1]	long	The ID of the transaction that updated the positions affected by this move trade operation.

15 ApproveGiveUpReq

Category: TradeManagement

15.1 Message Functionality

Request to approve give-up request. The give-up request has been published to the member using GiveUpEvent.

15.2 Structure

Name	Mult.	Type	Description
fourEyesId	[1..1]	long	The ID of the Assign or Tripartite.
initiator	[1..1]	String	The initiator member Id.
acknowledger	[1..1]	String	The destination member Id.
client	[0..1]	String	The destination client Id.
Destinations	[1..1]	Component	One or more destinations for this move operation.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
tradingUserId	[1..1]	String	The trading user id.

16 AssignTradeReq

Category: TradeManagement

16.1 Message Functionality

Request to assign trade to another member.

16.2 Structure

Name	Mult.	Type	Description
tradeId	[1..1]	long	Trade id.
fromAccountId	[1..1]	Long	The current account for the Trade.
reference	[0..1]	String	An optional free text field.
quantity	[1..1]	long	The trade quantity. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
acknowledger	[1..1]	String	The destination member Id.
moveId	[0..1]	Long	Must be unique for the referenced trade. Used to prevent duplicate move requests.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
tradingUserId	[1..1]	String	The trading user id.
commissionAmount	[0..1]	Long	A sight of the commission amount before the actual commission is submitted. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

17 AtmVolatilityEvent

Category: Event

17.1 Message Functionality

Event with ATM volatilities for an underlying instrument. The dates are expiry dates for the options.

17.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroupld	[0..1]	int	The id of the subscription group the message is published on.
condType	[0..1]	CodeSet	Price Condition type (tag).
businessDate	[0..1]	String	Business date. Format is YYYY-MM-DD.
instrumentExternalld	[0..1]	String	The external instrument id. This is the JSE Master ID.
feedSource	[0..1]	CodeSet	The source.
timestamp	[0..1]	String	The time of the market data event. The format is "yyyy-MM- ddTHH:mm:ss.SSS".
absoluteDates	[0..1]	String	The absolute instrument expiry dates. Corresponds to the array of volatilities.
vols	[0..1]	long	The volatilities. Corresponds to the array of dates. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.

18 CalendarDate

Category: ReferenceData

18.1 Message Functionality

A calendar date of a certain type.

18.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

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Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
date	[1..1]	String	A calendar date in standard format: YYYY-MM-DD.
dateType	[1..1]	CodeSet	The type of this date, for example 'closed'.
calendarId	[1..1]	String	The "identity" of this date. This field may be used for specifying a calendar date that is specific for an exchange/country etc. The id here is (may be) referenced from the orderbook parameters block.
displayName	[0..1]	String	The display name for this date, Midsummer for example.
isValidTradingBusinessDate	[0..1]	Boolean	Indicate if a date is a valid trading business date or not.

19 CancelCommissionReq

Category: TradeManagement

19.1 Message Functionality

Request for TM to cancel a commission that has been sent earlier the same day.

19.2 Structure

Name	Mult.	Type	Description
commissionId	[1..1]	String	Id of the Commission.
cancellationReference	[0..1]	String	Optional reference that can be supplied at cancellation or rejection requests.

20 CancelGiveUpReq

Category: TradeManagement

20.1 Message Functionality

Request to cancel giveup request by the initiator. The recipient of the GiveUpEvent will then be notified with a new GiveUpEvent where the state is set to CANCELLED.

20.2 Structure

Name	Mult.	Type	Description
fourEyesId	[1..1]	long	The ID of the Assign or Tripartite.
initiator	[1..1]	String	The initiator member Id.
acknowledger	[1..1]	String	The destination member Id.
reason	[0..1]	String	An optional free text field.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.

21 CdAddCashAccountReq

Category: ReferenceData

21.1 Message Functionality

Request to add a Cash Account

21.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
CashAccount	[1..1]	Component	The cash account to add

22 CdAddRtcMemberClientClearingLinkReq

Category: ExternalMembers

22.1 Message Functionality

Request to add a Clearing member to a client

22.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
memberClientId	[1..1]	String	The member id
clearingMemberId	[1..1]	String	The clearing member

23 CdAddRtcMemberClientReq

Category: ExternalMembers

23.1 Message Functionality

Request to add a Client

23.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
address	[1..1]	String	The address
phone	[1..1]	String	The phone
associatedMemberId	[1..1]	String	The parent member
email	[1..1]	String	The email address
clientId	[0..1]	String	The client id
clientName	[1..1]	String	The client name
vatRegNumber	[0..1]	String	VAT registration number
isStaff	[1..1]	Boolean	Is Staff, true or false
isBeneficial	[1..1]	Boolean	Is Beneficial, true or false
bdaCode	[0..1]	Integer	BDA Code
country	[1..1]	String	Country Code
strateCode	[0..1]	String	Code of client or member at CSD.
allowedMarkets	[1..1]	String	A comma-delimited list of market codes that the client is allowed to have trades and positions in.
clientType	[1..1]	CodeSet	Type of client. Information to surveillance.
idNumber	[0..1]	Long	ID number. Required for local individual clients.
passportNumber	[0..1]	String	Passport number. Required for foreign individual clients.
companyRegistrationNumber	[0..1]	String	Company registration number. Required for all company clients.
isProfessional	[0..1]	Boolean	Information to surveillance.
isShariah	[0..1]	Boolean	Information to surveillance.
isDiscretionary	[1..1]	Boolean	Is Discretionary, true or false
nominatedMember	[0..1]	String	The member id of the nominated member.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
preferredCcy	[0..1]	String	Currency used for start of day collateral process. Needs to be an eligible FX collateral currency (or ZAR, this will be the default though).

24 CdAddRtcMemberClientRsp

Category: ExternalMembers

24.1 Message Functionality

The response to add rtc member client request.

24.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
latestSSN	[0..1]	long	This is the latest and most likely the highest state sequence number, SSN, that has been assigned to the reference data.
clientId	[0..1]	String	The client id generated by the system.

25 CdAddRtcPositionAccountReq

Category: ExternalMembers

25.1 Message Functionality

Request to add a Position Account

25.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
participantUnitId	[1..1]	String	The owner unit.
positionAccountType	[1..1]	CodeSet	The type of the position account.
clearingMemberId	[1..1]	String	The clearing member of the Position Account.
externalPositionAccountId	[0..1]	String	The external id of the position account.
positionAccountSubType	[1..1]	CodeSet	The sub type of the position account.

26 CdAddRtcPositionAccountRsp

Category: ExternalMembers

26.1 Message Functionality

The response to add position account request.

26.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
latestSSN	[0..1]	long	This is the latest and most likely the highest state sequence number, SSN, that has been assigned to the reference data.
positionAccountExternalId	[0..1]	String	The external id of the position account.

27 CdEnableDisableRtcMemberClientReq

Category: ExternalMembers

27.1 Message Functionality

Request to add a Client

27.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
clientId	[1..1]	String	The client id
isDisabled	[1..1]	Boolean	Set as enabled or not

28 CdEnableDisableRtcPositionAccountReq

Category: ExternalMembers

28.1 Message Functionality

Request to update a position account

28.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
positionAccountId	[1..1]	Long	The Position account id.
isEnabled	[0..1]	Boolean	Enabled (true) or not (false).

29 CdEnableDisableRtcPositionAccountRsp

Category: ExternalMembers

29.1 Message Functionality

The response enableDisable position account.

29.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
latestSSN	[0..1]	long	This is the latest and most likely the highest state sequence number, SSN, that has been assigned to the reference data.

30 CdResponse

Category: General

30.1 Message Functionality

A response to be used as super class for all responses from CD.

30.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
latestSSN	[0..1]	long	This is the latest and most likely the highest state sequence number, SSN, that has been assigned to the reference data.

31 CdSetClientAMPercentageReq

Category: ExternalMembers

31.1 Message Functionality

Set additional margin percentage. Leaving clientId empty means trading member will set additional margin percentage on all clients for that trading member.

31.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
clearingMemberId	[0..1]	String	The clearing member id. The clearing member (or CM link) the client belongs to.
clientId	[0..1]	String	The client id. Only applicable for a clearing member that wants to set the AM percentage on a specific client.
amPercentage	[0..1]	Integer	The additional margin percentage used to calculate additional margin from the calculated initial margin.

32 CdSetClientRiskLimitReq

Category: ExternalMembers

32.1 Message Functionality

Set risk limit. Leaving clientId empty means trading member will set risk limit on all clients for that trading member.

32.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
clearingMemberId	[0..1]	String	The clearing member id. The clearing member (or CM link) the client belongs to.
clientId	[0..1]	String	The client id. Only applicable for a clearing member that wants to set the risk limit on a specific client.
riskLimit	[0..1]	Long	The risk limit which is validated against the calculated risk on a risk node to check if there is a breach and trigger alert if required. If this field is left blank then the risk limit is removed from the client

33 CdSetMinimumZARLimitReq

Category: ExternalMembers

33.1 Message Functionality

Set minimum ZAR limit. Leaving all fields empty as a clearing member will set minimumZARLimit on all trading members for that clearing member. Leaving all fields empty as a trading member will set minimumZARLimit on all clients for that trading member.

33.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
clearingMemberId	[0..1]	String	The clearing member id. Only applicable for a trading member that wants to set the minimumZARLimit on a specific client.
tradingMemberId	[0..1]	String	The trading member id. Only applicable for a clearing member that wants to set the minimumZARLimit on a specific trading member.
clientId	[0..1]	String	The client id. Only applicable for a trading member that wants to set the minimumZARLimit on a specific client.
minimumZARLimit	[0..1]	Integer	The minimum ZAR limit in percent. Must be within the interval 0- 100. Leaving this field empty means no specific limit is set and that a value from higher in the hierarchy will be used.

34 CdSetTradingMemberAMPercentageReq

Category: ExternalMembers

34.1 Message Functionality

Set additional margin percentage. Leaving the tradingMemberId field empty means the clearing member will set additional margin percentage on all trading members for that clearing member.

34.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
tradingMemberId	[0..1]	String	The trading member id. Only applicable for a clearing member that wants to set the AM percentage on a specific trading member.
amPercentage	[0..1]	Integer	The additional margin percentage used to calculate additional margin from the calculated initial margin.

35 CdSetTradingMemberRiskLimitReq

Category: ExternalMembers

35.1 Message Functionality

Set risk limit. Leaving the tradingMemberId field empty means the clearing member will set risk limit on all trading members for that clearing member.

35.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
tradingMemberId	[0..1]	String	The trading member id. Only applicable for a clearing member that wants to set the limit on a specific trading member.
riskLimit	[0..1]	Long	The risk limit which is validates against the calculated risk on a risk node to check if there is a breach and trigger alert if required. If this field is left blank then the risk limit is removed from the trading member

36 CdUpdateCashAccountReq

Category: ReferenceData

36.1 Message Functionality

Request to update a Cash Account. The cash account is identified by either (1) the internalCashAccount-
tId, or (2) the combination of participantUnitId and currency.

36.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
CashAccount	[1..1]	Component	The cash account to update

37 CdUpdateRtcMemberClientReq

Category: ExternalMembers

37.1 Message Functionality

Request to update a Client

37.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
clientId	[1..1]	String	The client id
clientName	[1..1]	String	The member name
address	[1..1]	String	The address
phone	[1..1]	String	The phone
email	[1..1]	String	The email address
vatRegNumber	[0..1]	String	VAT registration number
isStaff	[1..1]	Boolean	Is Staff, true or false
isBeneficial	[1..1]	Boolean	Is Beneficial, true or false
bdaCode	[0..1]	Integer	Broker Deal Account number
country	[1..1]	String	Country Code
strateCode	[0..1]	String	Code of client or member at CSD.
companyRegistrationNumber	[0..1]	String	Company registration number. company clients.
isProfessional	[0..1]	Boolean	Information to surveillance.
isShariah	[0..1]	Boolean	Information to surveillance.
isDiscretionary	[1..1]	Boolean	Is Discretionary, true or false
nominatedMember	[0..1]	String	The member id of the nominated member.
preferredCcy	[0..1]	String	Currency used for start of day collateral process.
idNumber	[0..1]	Long	ID number. Required for local individual clients.
clientType	[1..1]	CodeSet	Type of client. Information to surveillance.
passportNumber	[0..1]	String	Passport number. Required for clients.
isNonResident	[1..1]	boolean	Indication of the Client is resident of South Africa or not. If Country Code is ZA, the Client must be Resident. If Country Code is not ZA, the Client must be Non Resident, for the From Trade.

38 ChangePasswordReq

Category: General

38.1 Message Functionality

A request to change the current password. The user does not have to be logged in order to change the password.

38.2 Structure

Name	Mult.	Type	Description
possDup	[0..1]	boolean	The possible duplicate flag
memberId	[0..1]	String	The id of the user's member (firm). Required because usernames are only unique within a member firm.
userId	[0..1]	String	The identification of the user (username).
oldPassword	[0..1]	String	The user's old password, used for authentication.
newPassword	[0..1]	String	The new password to be set.

39 ClassSpreadGroup

Category: ReferenceData

39.1 Message Functionality

Class Spread Group.

39.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
csgld	[1..1]	String	Uniquely identifies each Class Spread Group.
ssgld	[0..1]	Integer	The ID of the SSG that the CSG belongs to, if any.
ssmr	[0..1]	Long	The SSMR for the CSG within the SSG. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.

40 ClearingMemberLink

Category: ReferenceData

40.1 Message Functionality

This object defines a link from Trading Member to Clearing Member.

40.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
clearingMemberLinkId	[1..1]	Long	The id for the Clearing Member Link.
participantUnitId	[1..1]	String	Specifies the parent Participant Unit.
tradingMemberId	[1..1]	String	The Trading Member ID.
clearingMemberId	[1..1]	String	The Clearing Member ID.
marketId	[1..1]	String	The Market ID.
effectiveDate	[1..1]	String	The effective date from which the link shall be used for capture of incoming trades. The format is yyyy-mm-dd.

41 CmBalancing1Event

Category: ExternalMembers

41.1 Message Functionality

Account balancing 1 message to the Clearing Member.

41.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of the subscriptionGroup the message is published on.
clearingMember	[0..1]	String	Clearing Member ID.
businessDate	[0..1]	String	Business date which have generated the various payments. Note it is not the actual payment date, which happens at the business day after. The format is yyyy-MM-dd.
settlementDate	[0..1]	String	Date when the payment is due. The format is yyyy-MM-dd.
MemberBalance1	[0..1]	Component	List of balances for the clearing member or trading member. The totals for all TMs clearing through the CM are available under the CM ID.

42 CmBalancing2Event

Category: ExternalMembers

42.1 Message Functionality

Account balancing 2 message to CM.

42.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of the subscriptionGroup the message is published on.
clearingMember	[0..1]	String	Clearing Member ID.
businessDate	[0..1]	String	Business date which have generated the various payments. Note it is not the actual payment date, which happens at the business day after. The format is yyyy-MM-dd.
settlementDate	[0..1]	String	Date when the payment is due. The format is yyyy-MM-dd.
InterestRates	[0..1]	Component	Interest rates used for the day for interest on cash collateral calculations.
MemberBalance2	[0..1]	Component	List of balances for the clearing member or trading member. The totals for all TMs clearing through the CM are available under the CM ID.

43 CollateralAccount

Category: ReferenceData

43.1 Message Functionality

Represents a collateral account.

43.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
accountId	[1..1]	Long	The id of the collateral account.
riskNodeid	[1..1]	Long	Specifies the parent risk calculation node.
isDisabled	[0..1]	Boolean	If set to true, this object has been disabled.
accessGroup	[0..1]	String	The access group for the Collateral Account.
accountName	[1..1]	String	The name for the Collateral Account.
clearingMemberId	[1..1]	String	The clearing member for the Collateral Account.
participantUnitId	[1..1]	String	The owner of the account in the member structure.

44 CommissionEvent

Category: Event

44.1 Message Functionality

Commission to be paid by destination TM to initiating TM.

44.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of subscription group the message is published on.
commissionId	[1..1]	String	The commission id.
market	[1..1]	String	Market.
initiatingCM	[1..1]	String	CM that is associated with the initiating TM and will receive the payment.
initiatingTM	[1..1]	String	TM that sent the commission.
destinationCM	[1..1]	String	CM that will handle the payment.
destinationTM	[1..1]	String	TM that will carry the payment.
clientReference	[0..1]	String	Payer of the commission. Refer to EMAPI Clearing document, Commission Management section for guidance on the population of this field based on the various trade and deal management scenarios.
commissionReference	[0..1]	String	Identifier of trade or deal associated with the commission. Refer to EMAPI Clearing document, Commission Management section for guidance on the
amount	[1..1]	Long	Amount to debit the destination TM. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
status	[1..1]	int	The status of the commission.
enteredTimestamp	[1..1]	String	The timestamp when the commission first was entered.
cancelledTimestamp	[0..1]	String	The timestamp when the commission was either cancelled or rejected.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
<code>cancellationReference</code>	[0..1]	String	Optional reference that can be supplied at cancellation or rejection requests.
<code>acceptedTimestamp</code>	[0..1]	String	The timestamp when the pending commission was accepted.
<code>initiatingExternalAccountId</code>	[0..1]	String	External ID of the initiator's sub account that is affected by the commission.
<code>destinationExternalAccountId</code>	[0..1]	String	External ID of the destination sub account that is affected by the commission.
<code>secondaryFirmReference</code>	[0..1]	String	Additional reference to the destination member. The recipient of the commission. Can be used to reference trading desk.
<code>commissionVatType</code>	[1..1]	CodeSet	VAT amount for commission.

45 ConfirmWithdrawalsReq

Category: Settlement

45.1 Message Functionality

Used for a Clearing Member to confirm or reject payment advices.

45.2 Structure

Name	Mult.	Type	Description
confirmed	[1..1]	Boolean	True if the Payment Advice was confirmed by the CM, false if it was rejected by the CM.
Withdrawals	[1..1]	Component	List of withdrawals that are confirmed or rejected by CM.

46 CorporateAction

Category: ReferenceData

46.1 Message Functionality

A Corporate Action task definition.

46.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
corporateActionId	[1..1]	String	Id of the Corporate Action. CA Serial no in MDS.
corporateActionType	[1..1]	String	Type of the Corporate Action. One of CI,CM,CO,CP,CR,CV,IS,NC,RT,SC,SD,TE,UB. Note that the CA type is only used for information purpose in RTC and is not validated.
positionFactor	[0..1]	Long	Factor to use to adjust positions. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
fromInstrument	[1..1]	String	Master ID of the TI on which the CA is taking place. The positions on this TI will be closed.
toInstrument	[0..1]	String	Master ID of the new TI for the new position. New positions will be created on this TI. If missing, settlement positions will be created instead.
effectiveDate	[1..1]	String	Corporate actions are applied at EOD on the last business day before the effective date. Format is YYYY-MM-DD.
ldtDate	[0..1]	String	Last Day Traded. Format is YYYY-MM-DD.
price	[0..1]	BigInteger	Price to use when positions should be closed out. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
status	[0..1]	int	to know the status of the corporate action.
statusText	[0..1]	String	to know the status of the corporate action.
statusTimestamp	[0..1]	String	Update timestamp, set by RTC.

47 CorrectAllocationErrorReq

Category: TradeManagement

47.1 Message Functionality

To correct when a trade has erroneously been allocated to wrong client, i.e. to move the trade from one client to another.

47.2 Structure

Name	Mult.	Type	Description
tradeId	[1..1]	long	Trade id.
fromAccountId	[1..1]	Long	The current account for the Trade.
reference	[0..1]	String	An optional free text field.
toAccountId	[1..1]	long	The new account for the Trade.
moveId	[0..1]	Long	Must be unique for the referenced trade. Used to prevent duplicate move trade requests.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
tradingUserId	[1..1]	String	The trading user id.

48 CorrectAllocationErrorRsp

Category: TradeManagement

48.1 Message Functionality

Response to the AllocateTradeReq request.

48.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
tradeIds	[0..1]	Long	The IDs of the trades that were created as part of this move trade operation.
transactionId	[0..1]	long	The ID of the transaction that updated the positions affected by this move trade operation.

49 CorrectPrincipalReq

Category: TradeManagement

49.1 Message Functionality

To move a trade from a client account to a member main or sub account.

49.2 Structure

Name	Mult.	Type	Description
tradeId	[1..1]	long	Trade id.
fromAccountId	[1..1]	Long	The current account for the Trade.
reference	[0..1]	String	An optional free text field.
toAccountId	[1..1]	long	The new account for the Trade.
moveId	[0..1]	Long	Must be unique for the referenced trade. Used to prevent duplicate move trade requests.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
tradingUserId	[1..1]	String	The trading user id.

50 CorrectPrincipalRsp

Category: TradeManagement

50.1 Message Functionality

Response to the CorrectPrincipalReq request.

50.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
tradeIds	[0..1]	Long	The IDs of the trades that were created as part of this move trade operation.
transactionId	[0..1]	long	The ID of the transaction that updated the positions affected by this move trade operation.

51 Country

Category: ReferenceData

51.1 Message Functionality

Holds basic information on a country, such as currency, time zone and holidays.

51.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
countryId	[1..1]	String	The id (country code) of the Country. Use ISO 3166 ISO 2- alpha codes.
name	[1..1]	String	The name of the Country
currency	[1..1]	String	The currency code according to ISO 4217.
timezoneOffset	[1..1]	Integer	Timezone offset from UTC/GMT in minutes (positive value for countries east of Greenwich)

52 Currency

Category: ReferenceData

52.1 Message Functionality

This object represent a Currency.

52.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
currencyId	[1..1]	String	The standard currency id according to ISO 4217. SEK, USD, GBP etc
longName	[0..1]	String	The full name of the currency. Example: South African Rand
currencyCode	[1..1]	long	ISO Currency Numeric Code, for example 710 for ZAR.
notionalValueDecimals	[1..1]	Integer	Number of decimals used for notional in the currency. Only allowed to be set to 2.
calendarId	[1..1]	String	ID of the calendar to be used for finding settlement days

53 CurrentSystemState

Category: ReferenceData

53.1 Message Functionality

This object holds a RTC System State.

53.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

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Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
currentSystemStateId	[1..1]	Integer	The id, will only exist one record since only one state can be current.
currentRtcState	[1..1]	CodeSet	Current state in RTC.
businessDate	[0..1]	String	The business the state is set, in format YYYY-MM-DD.
schedulerState	[1..1]	CodeSet	Current scheduler state in RTC.
rerunReason	[0..1]	String	Reason for rerunning End of Day, only set when scheduler state is RERUN.

54 Curve

Category: ReferenceData

54.1 Message Functionality

A curve, y axis dependent on x axis, $y = f(x)$.

54.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
curveId	[0..1]	Long	The internal curve Id for RTC.
externalCurveId	[1..1]	String	The external curve Id received from Master reference data system.
curveName	[1..1]	String	User friendly name of the curve.
strippedInRtc	[1..1]	Boolean	If true, RTC is responsible to prepare the curve.
priceFormat	[1..1]	int	Number of decimals used.
bootStrappingMethod	[1..1]	BootStrappingMethc	BootStrapping method.
dayCountConvention	[1..1]	CodeSet	Day count convention.
interpolationMethod	[1..1]	CodeSet	Interpolation method.
extrapolationMethod	[1..1]	CodeSet	Extrapolation method.
axisUnitX	[1..1]	CodeSet	xAxis unit.
axisUnitY	[1..1]	CodeSet	yAxis unit.
pePartitionId	[0..1]	Integer	Partition ID for the instrument in the RTC Price Engine. Not required, 1 will be used if the field is blank.
interestRateConvention	[1..1]	CodeSet	Interest rate convention for the interest rate produced.

55 CurveConstituent

Category: ReferenceData

55.1 Message Functionality

Instruments to build the curve.

55.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
curveConstituentId	[0..1]	Long	The internal curve Constituent Id for RTC.

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Name	Mult.	Type	Description
curveId	[0..1]	Long	Specifies the Curve that this CurveConstituent belongs to.
externalInstrumentId	[1..1]	String	Instrument Id (JSE Master ID) for the deposit, FRA or Swap.

56 CurveEvent

Category: Event

56.1 Message Functionality

Market data for a curve. See the Curve reference data object for a definition of the curve.

56.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroupld	[0..1]	int	The id of the subscription group the message is published on.
condType	[0..1]	CodeSet	Price Condition type (tag).
businessDate	[0..1]	String	Business date. Format is YYYY-MM-DD.
curveExternalld	[0..1]	String	The curve external instrument id. This is the JSE Master ID.
feedSource	[0..1]	CodeSet	The source of the curve.
timestamp	[0..1]	String	The time of the market data event. The format is "yyyy-MM- ddTHH:mm:ss.SSS".
absoluteDate	[0..1]	String	The absolute date on the x-axis of the curve. This field is populated if the xAxis unit of the curve is absolute.
dateFractionOfAYear	[0..1]	long	The date on the x-axis represented as fraction of a year using the day time convention on the discount curve. This field is populated if the xAxis unit of the curve is fraction of a year. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
rate	[0..1]	long	The rate on the y-axis of the curve. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.

57 DailyAccountSummaryDetailsEvent

Category: Event

57.1 Message Functionality

Daily account summary for client or members house nodes.

57.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of the subscriptionGroup the message is published on.
riskNodeid	[0..1]	Long	The id of the risk node the message is published on.
businessDate	[0..1]	String	Business Date. The format is yyyy- MM-dd.
tag	[0..1]	CodeSet	Price Tag.
clearingMemberId	[0..1]	String	Clearing Member Id.
tradingMemberId	[0..1]	String	Trading Member Id.
clientId	[0..1]	String	Client Id.
strateCode	[0..1]	String	Strate Code.
collateralAccountId	[0..1]	Long	Collateral Account Id.
minimumCashLimit	[0..1]	Long	Percentage of initial margin that must be covered with cash collateral. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
initialMargin	[0..1]	Long	Initial Margin. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
additionalMargin	[0..1]	Long	Additional Margin.
requestedSecuritiesAmount	[0..1]	Long	Value request from Strate. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
receivedSecuritiesAmount	[0..1]	Long	Received value from strate, before haircut. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

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Name	Mult.	Type	Description
registeredSecuritiesAmount	[0..1]	Long	Market Value of the positions in security collateral in ZAR (market value of the security collateral position). This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
registeredCashAmount	[0..1]	Long	Registered Cash Amount. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
securitiesAmountCF	[0..1]	Long	Current securities amount, after haircut. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
securitiesAmountBF	[0..1]	Long	Previous securities amount, after haircut. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
cashAmountCF	[0..1]	Long	Current cash collateral amount (for ZAR), after haircut. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
cashAmountBF	[0..1]	Long	Previous cash collateral amount (for ZAR), after haircut. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
state	[0..1]	CodeSet	State. Valid values are: REGISTERED, COLLATERAL_CALCULATED, COLLATERAL_SEC_REGISTERED, COLLATERAL_SEC_STEPOVER, COLLATERAL_FX_REGISTERED, COLLATERAL_FX_STEPOVER, COLLATERAL_CASH_SETTLED, CLIENT_PAYMENTS, REBALANCING.
executionStatus	[0..1]	executionStatusCodeSet	Status of execution. Valid values are: SUCCESS, ERROR, OVERRIDE, VALIDATION_FAILED, VALIDATION_WARNING,
statusText	[0..1]	String	Status Text. Description of validation errors.
variationMargin	[0..1]	Long	Variation Margin. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
fundingInterestAmount	[0..1]	Long	Funding Interest amount. A Positive value means the money being paid by the Client to the CH and A Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
dividendAmount	[0..1]	Long	Dividend amount. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
settlementDate	[0..1]	String	Settlement Date. The format is yyyy- MM-dd.
previousInitialMargin	[0..1]	Long	Previous Business Day Initial Margin. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
interestAmountOnCashCollateral	[0..1]	Long	Interest amount earned on cash collateral for ZAR. A Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
interestRateOnCashCollateral	[0..1]	Long	Interest rate on cash collateral for ZAR. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.INTEREST.
FxDailyAccountSummaryDetails	[0..1]	Component	The daily account summary details for FX currencies.
previousAdditionalMargin	[0..1]	Long	Previous Business Day Additional Margin. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
fxCashAmountCF	[0..1]	Long	Current cash collateral amount for FX currency (in ZAR), after haircut. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
fxCashAmountBF	[0..1]	Long	Previous cash collateral amount for FX currency (in ZAR), after haircut. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
netAmount	[0..1]	Long	Net amount from other systems. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
securitiesAmountMovement	[0..1]	Long	Securities amount movement. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
cashAmountMovement	[0..1]	Long	Cash collateral amount (for ZAR) movement. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
fxCashAmountMovement	[0..1]	Long	Cash collateral amount movement for FX currency (in ZAR) This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalZarCashMovement	[0..1]	Long	Sum of all ZAR movements: Cash Collateral Movement + VM + Booking fees incl. VAT + Risk fees incl. VAT + Commissions + Funding interest + Dividend payment + Interest amount on Cash Collateral. A Positive value means the money being paid by the Client to the CH and a Negative value
timestamp	[0..1]	String	The time of the event. The format is yyyy-MM-ddTHH:mm:ss.SSS.
commission	[0..1]	Long	Sum of all commissions with status New. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
bookingFeeAmount	[0..1]	Long	Booking fee amount excluding VAT. A Positive value means the money being paid by the Client to the CH This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
bookingFeeVatAmount	[0..1]	Long	VAT for booking fee This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
riskFeeAmount	[0..1]	Long	Fee in respect of initial margin covered with non-cash collateral excluding VAT. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
riskFeeVatAmount	[0..1]	Long	VAT for fee in respect of initial margin covered with non-cash collateral. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

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Name	Mult.	Type	Description
clearingFeeAmount	[0..1]	Long	Clearing fee amount excluding VAT. A Positive value means the money being paid by the Client to the CH This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
clearingFeeVatAmount	[0..1]	Long	VAT for clearing fee
reserved1	[0..1]	Long	Reserved1. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
reserved2	[0..1]	Long	Reserved2. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

58 Deposit

Category: ReferenceData

58.1 Message Functionality

Deposit instrument. Used as curve constituents.

58.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
depositId	[0..1]	Long	The internal Deposit ID for RTC.
externalDepositId	[1..1]	String	The external Deposit Id received from Master reference data system.
depositName	[1..1]	String	User friendly name of the Deposit.
dayCountConvention	[1..1]	CodeSet	Day count convention.
compoundingConvention	[1..1]	CodeSet	Compounding convention.
rtcCalendarId	[1..1]	String	Calendar used for holidays.
businessDayConvention	[1..1]	CodeSet	Day count convention.
tenorPeriodType	[1..1]	CodeSet	Period type for tenor. For instance M in 3M.
tenorPeriod	[1..1]	int	Tenor period. For instance 3 in 3M.
rollsOn	[1..1]	CodeSet	Rolls on convention.
pePartitionId	[0..1]	Integer	Partition ID for the instrument in the RTC Price Engine. Not required, 1 will be used if the field is blank.

59 DividendEvent

Category: Event

59.1 Message Functionality

Dividend information for a tradable instrument. The instrument is a spot used as underlying for futures. The dividends are used in the future valuation.

59.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroupId	[0..1]	int	The id of the subscription group the message is published on.
condType	[0..1]	CodeSet	Price Condition type (tag).
businessDate	[0..1]	String	Business date. Format is YYYY-MM-DD.
instrumentExternalId	[0..1]	String	The external instrument id. This is the JSE Master ID.
feedSource	[0..1]	CodeSet	The source of the price.
timestamp	[0..1]	String	The time of the market data event. The format is "yyyy-MM-ddTHH:mm:ss.SSS".
exDate	[0..1]	String	The date on or after which a security is traded without rights to a previously declared dividend.
paymentDate	[0..1]	String	The date on which a declared stock dividend is scheduled to be paid.
dividend	[0..1]	long	The dividend value. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

60 EligibleCurrency

Category: ReferenceData

60.1 Message Functionality

Currency eligible for FX collateral.

60.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
instrumentMasterId	[1..1]	String	External instrument master ID for the currency pair.
priceCCY	[1..1]	String	The second currency in the currency pair. Normally ZAR.
baseCCY	[1..1]	String	The first currency in the currency pair, i.e. normal the collateral currency (when using EUR, GBP and USD).
haircut	[1..1]	Long	Haircut percent on the exchange rate. Support for four decimals. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
maxAmount	[1..1]	Long	Maximum allowed amount for the currency allowed as collateral. The amount is defined in ZAR before the haircut is applied.
prio	[0..1]	Integer	When a client has several Nostro accounts (cash accounts in foreign CCY) and there is a doubt which currency to use, they are used in prio order. FX collateral with the highest priority is used first. The lowest number has got the highest priority. Must be unique.

61 EligibleSecurity

Category: ReferenceData

61.1 Message Functionality

Security instrument eligible for collateral.

61.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
instrumentMasterId	[1..1]	String	External instrument master ID.
isin	[1..1]	String	ISIN of the instrument.
alphaCode	[1..1]	String	Alpha Code of the instrument.
haircut	[1..1]	Long	Percentage that is subtracted from the portfolio value of an asset that is being used as collateral. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
maxAmount	[1..1]	Long	Maximum allowed value allowed to pledge as collateral for this ISIN per risk node and before haircut is applied.

62 ExerciseOptionPositionReq

Category: TradeManagement

62.1 Message Functionality

Exercise an option position. For American style options, this is allowed at any time during the contract's lifetime. For European style options, this can only be done on the expiry day.

62.2 Structure

Name	Mult.	Type	Description
accountId	[1..1]	Long	The account of the position.
quantity	[1..1]	long	The exercise quantity. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
updateId	[1..1]	String	Unique id that should be set for the request. If the system has already processed an update with this id, a success message is returned without any position change.

63 ExerciseOptionPositionRsp

Category: TradeManagement

63.1 Message Functionality

Response to the ExerciseOptionPositionReq request.

63.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
tradeIds	[0..1]	Long	The IDs of the trades that were created as part of this exercise of an option position.
transactionId	[0..1]	long	The ID of the transaction that updated the positions affected by this exercise of an option position.

64 ForwardRateAgreement

Category: ReferenceData

64.1 Message Functionality

A Forward Rate Agreement instrument.

64.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing).
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
forwardRateAgreementId	[0..1]	Long	The internal FRA Id for RTC.
externalForwardRateAgreementId	[1..1]	String	The external FRA Id received from Master reference data system.
forwardRateAgreementName	[1..1]	String	User friendly name of the FRA.
dayCountConvention	[1..1]	CodeSet	Day count convention.
compoundingConvention	[1..1]	CodeSet	Compounding convention.
rtcCalendarId	[1..1]	String	Calendar used for holidays.
businessDayConvention	[1..1]	CodeSet	Day count convention.
rollsOn	[1..1]	CodeSet	Rolls on convention.
tenorPeriodType	[1..1]	CodeSet	Tenor period type. Example M in 3M.
tenorPeriod	[1..1]	int	Tenor length. Example 3 in 3M.
resetLagPeriodType	[1..1]	CodeSet	Reset lag.
resetLagPeriod	[1..1]	int	Reset lag.
pePartitionId	[0..1]	Integer	Partition ID for the instrument in the RTC Price Engine. Not required, 1 will be used if the field is blank.

65 GetPaymentAdvicesReq

Category: Settlement

65.1 Message Functionality

Get payment advices for a particular clearing member.

65.2 Structure

Name	Mult.	Type	Description
bookmark	[0..1]	String	The bookmark marks a specific item in a list of data. The bookmark received in the response should be used in next request to get next page of information.
clearingMember	[0..1]	String	The clearing member ID.
settlementDate	[0..1]	String	The settlement date. The format is yyyy-MM-dd.
pageSize	[0..1]	Integer	The preferred page size, this means max number of items in the response. If not set, the default pagesize is used.

66 GetPaymentAdvicesRsp

Category: Settlement

66.1 Message Functionality

Response to the GetPaymentAdvicesReq request.

66.2 Structure

Name	Mult.	Type	Description
<code>code</code>	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
<code>message</code>	[0..1]	String	A textual description of the status code above.
<code>subCode</code>	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
<code>bookmark</code>	[0..1]	String	The bookmark marks a specific item in a list of data on the server. The bookmark received in the response should be used in next request to get next page of information.
<code>PaymentAdvices</code>	[0..1]	Component	The payment advices.

67 GetRequestsForFXCollateralReq

Category: ExternalMembers

67.1 Message Functionality

Request for the clearing member to get the information about the amounts per client/house that can be covered with FX collateral. Next step is for the clearing member to send in a confirmation with the different amounts in FX with RegisterFXCollateralReq.

67.2 Structure

Name	Mult.	Type	Description
valueDate	[1..1]	String	The requested value date.
clearingMemberId	[0..1]	String	Request FX Collateral for a CM.
bookmark	[0..1]	String	The bookmark from a paged response.

68 GetRequestsForFXCollateralRsp

Category: ExternalMembers

68.1 Message Functionality

Response to GetRequestsForFXCollateralReq request. Includes values in ZAR that could be covered with FX, per client/house.

68.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
FxRequests	[0..1]	Component	The requests for FX Collateral.
bookmark	[0..1]	String	Bookmark to use in query for next batch.

69 GetRiskArrayReq

Category: ExternalMembers

69.1 Message Functionality

Query JSPAN risk arrays available in the system.

69.2 Structure

Name	Mult.	Type	Description
<code>allInstruments</code>	[0..1]	boolean	If true, the values in <code>externalInstrumentIds</code> will be ignored. Risk arrays will be returned for all instruments with risk arrays, but <code>startInstrumentOffset</code> and <code>maxNumberOfInstrumentsReturned</code> are used for paging the response.
<code>externalInstrumentIds</code>	[0..1]	String	List of instruments for which risk array will be retrieved. JSE Master IDs.
<code>startInstrumentOffset</code>	[1..1]	Integer	Offset of first instrument to include. Starts on zero. This field is used to page the response to avoid overflow.
<code>maxNumberOfInstrumentsReturned</code>	[1..1]	Integer	Maximum number of rows in response. Must be 500 or smaller. This field is used to page the response to avoid overflow.

70 GetRiskArrayRsp

Category: ExternalMembers

70.1 Message Functionality

Response to a GetRiskArrayReq request.

70.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
Contracts	[0..1]	Component	Risk arrays for all contracts.

71 GetSequenceNumbersReq

Category: General

71.1 Message Functionality

Get sequence numbers for broadcast flows.

71.2 Structure

Name	Mult.	Type	Description
<code>broadcastFlowId</code>	[0..1]	int	Broadcast Flow requested.
<code>subscriptionGroupId</code>	[0..1]	int	Request sequence number for this subscription group.

72 GetSequenceNumbersRsp

Category: General

72.1 Message Functionality

Response to a GetSequenceNumbersReq request.

72.2 Structure

Name	Mult.	Type	Description
<code>code</code>	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
<code>message</code>	[0..1]	String	A textual description of the status code above.
<code>sequenceNumber</code>	[0..1]	long	Latest sequence number for the requested broadcast flow and subscription group.
<code>broadcastFlowId</code>	[0..1]	int	Broadcast Flow.
<code>subscriptionGroupId</code>	[0..1]	int	Subscription group.

73 GetSettlementInstructionsReq

Category: Settlement

73.1 Message Functionality

Request to get settlement instructions.

73.2 Structure

Name	Mult.	Type	Description
clearingMember	[0..1]	String	The requested clearing member ID.
settlementDate	[1..1]	String	The requested settlement date. The format is yyyy-MM-dd.
settlementRunId	[0..1]	Long	Settlement run id.
settlementInstructionState	[0..1]	CodeSet	Instruction state.
bookmark	[0..1]	String	The bookmark marks a specific item in a list of data. The bookmark received in the response should be used in next request to get next page of information.

74 GetSettlementInstructionsRsp

Category: Settlement

74.1 Message Functionality

Response to GetSettlementInstructionsReq.

74.2 Structure

Name	Mult.	Type	Description
<code>code</code>	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
<code>message</code>	[0..1]	String	A textual description of the status code above.
<code>subCode</code>	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
<code>Instructions</code>	[0..1]	Component	Settlement instructions.
<code>bookmark</code>	[0..1]	String	The bookmark marks a specific item in a list of data on the server. The bookmark received in the response should be used in next request to get next page of information.

75 GiveUpEvent

Category: ExternalMembers

75.1 Message Functionality

This event is for Assign and Tripartite flow from RTC.

75.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
fourEyesId	[0..1]	long	The ID of the Assign or Tripartite.
initiator	[0..1]	String	The initiator of the request.
state	[0..1]	CodeSet	The current state of the operation.
tradeId	[0..1]	long	Trade id.
fromAccountId	[0..1]	Long	The current account for the Trade.
quantity	[0..1]	long	The trade quantity. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
reference	[0..1]	String	An optional free text field.
acknowledger	[0..1]	String	The destination member Id.
timeInitiated	[0..1]	String	Time the action was initiated
timeComplete	[0..1]	String	Time the action was completed
timeCancelled	[0..1]	String	Time the action was cancelled
client	[0..1]	String	The destination client Id. Applicable for tripartite allocation only
subscriptionGroup	[0..1]	int	The id of the subscription group the message is published on.
price	[0..1]	BigInteger	The trade price. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
isBuy	[0..1]	boolean	True if this trade is a buy trade, false if it is a sell trade.

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Name	Mult.	Type	Description
commissionAmount	[0..1]	Long	A sight of the commission amount before the actual commission is submitted. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

76 Instrument

Category: ReferenceData

76.1 Message Functionality

The Instrument holds basic background information, such as instrument id, type and (optionally) primary market for an instrument. Since an instrument can be traded in different currencies and visibility (normal, dark etc), the instrument has a set of child objects called TradableInstrument in which the actual trading takes place. An Instrument may reference another Instrument using the ""parentInternalId"" attribute. The parentInternalId is typically used by warrants or options to reference the underlying instrument.

76.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
internalId	[0..1]	String	A unique instrument identifier. May be an ISIN, CUSIP or symbol name. The InternalID is created using the InstrumentID and InstrumentIDType fields. Example: SE0000108656_ISIN
parentInternalId	[0..1]	String	This is a reference to the parent instrument, if any. A parent instrument is typically an underlying instrument when trading derivatives. Shall be set to null if this instrument is a "root" instrument.
isEnabled	[0..1]	Boolean	The state of this item.
disabledCount	[0..1]	Integer	Not used in this configuration of RTC.
instrumentId	[1..1]	String	The global identity of the instrument. The type of identifier (ISIN, CUSIP etc) is defined by the instrumentIDType attribute.
instrumentIDType	[1..1]	CodeSet	The type of the InstrumentId (ISIN, CUSIP etc)
prevInstrumentId	[0..1]	String	Not used in this configuration of RTC.
prevInstrumentIDType	[0..1]	CodeSet	Not used in this configuration of RTC.
type	[1..1]	CodeSet	The type of instrument (equity, warrant, future etc).
shortName	[1..1]	String	The short display name for the instrument, ERICB for example.
name	[1..1]	String	The complete instrument name, Ericsson B for example.
issuer	[0..1]	String	The issuer of the instrument
sector	[0..1]	String	The financial sector to which the instrument belong
primaryMarketId	[0..1]	String	A unique id that defines market/market that is to be considered primary for the instrument, XLON, XSSE for example.)

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Name	Mult.	Type	Description
adt	[0..1]	Long	Not used in this configuration of RTC. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
adtCurrency	[0..1]	String	Not used in this configuration of RTC.
validFromDate	[1..1]	String	The first date the instrument is valid. The format is yyyy-MM-dd.
validToDate	[0..1]	String	The last date the instrument is valid. The format is yyyy-MM-dd.
listOfAliases	[0..1]	String	A list of other markets'/exchanges' ID of this instrument in the format: market1:id1,market2:id2,..
pmPartitionId	[0..1]	Integer	The instrument partition for the Position Manager server.
rtcInternalId	[0..1]	Long	The RTC internal ID for the underlying product.

77 InterestRateSwap

Category: ReferenceData

77.1 Message Functionality

A Interest rate swap instrument.

77.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
interestRateSwapId	[0..1]	Long	The internal IRS Id for RTC.

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Name	Mult.	Type	Description
externalInterestRateSwapId	[1..1]	String	The external IRS Id received from Master reference data system.
interestRateSwapName	[1..1]	String	User friendly name of the IRS.
rollsOn	[1..1]	CodeSet	Rolls on convention.
dayCountConvention	[1..1]	CodeSet	Day count convention.
compoundingConvention	[1..1]	CodeSet	Compounding convention.
rtcCalendarId	[1..1]	String	Calendar used for holidays.
businessDayConvention	[1..1]	CodeSet	Day count convention.
tenorPeriodType	[1..1]	CodeSet	Tenor period type. Example M in 3M.
tenorPeriod	[1..1]	int	Tenor length. Example 3 in 3M.
resetLagPeriodType	[1..1]	CodeSet	Reset lag period. Example M in 3M.
resetLagPeriod	[1..1]	int	Reset lag length. Example 3 in 3M.
pePartitionId	[0..1]	Integer	Partition ID for the instrument in the RTC Price Engine. Not required, 1 will be used if the field is blank.

78 Market

Category: ReferenceData

78.1 Message Functionality

Defines a market.

78.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
marketId	[1..1]	String	A system-unique identifier of the Market. May only contain characters a-z, A-Z, 0-9, "_", "-", "+" and ".".
isEnabled	[0..1]	Boolean	The state of this item.
disabledCount	[0..1]	Integer	A count of how many times this element has been enabled/disabled. An element will not be enabled until disabledCount is zero.
name	[1..1]	String	The name of the Market.
countryCode	[1..1]	String	The country code for this market.
wwwPage	[0..1]	String	A reference to a market specific internet site.
validFromDate	[0..1]	String	The first date the market is valid. The format is yyyy-MM-dd.
lookbackPeriod	[1..1]	Long	JSPAN attribute. The lookback period used to get historical prices. For example, 90 to use the last 90 days prices. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
volatilityLookbackPeriod	[1..1]	Long	JSPAN attribute. The volatility lookback period used when calculating volatilities.
maxScaleUp	[1..1]	Long	JSPAN attribute. The maximum amount volatility may be scaled up. This should be a number between 1 and 2. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
maxScaleDown	[1..1]	Long	JSPAN attribute. The maximum amount volatility may be scaled down. This should be a number between 0 and 1. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
confidencePercentile	[1..1]	Long	JSPAN attribute. A percentile stored as a decimal, e.g. 0.975 for 97.5%. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
imrStatisticsPeriod	[1..1]	Long	Number of days to compare price and volatility move for. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
manualExerciseEndTime	[1..1]	String	The end time for option exercise on the expiration date. Must be in the format HH:MM:SS.

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Name	Mult.	Type	Description
optionAllocationModelType	[1..1]	CodeSet	Allocation model for options, eg Pro-rata or Random.
dailyMaximumParticipationFactor	[1..1]	Long	Daily Maximum Participation Factor for Liquidation Period add-on. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
nonTradingDaysBeforeDefault	[1..1]	Long	Used in the Liquidation Period Add-on calculation. Number of days it will take the JSE to confirm default before it starts to close out positions. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
volRounding	[1..1]	Integer	Number of decimals for volatility calculated by RTC.

79 MarketList

Category: ReferenceData

79.1 Message Functionality

The MarketList is a child object of a Market. The purpose of the MarketList is mainly to organize the different instruments on a market into separate lists. The actual interpretation of the MarketList is customer specific. Operations such as halt and enable/disable performed on a MarketList will affect all Segments and TradableInstruments within the MarketList.

79.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
internalMarketListId	[0..1]	String	The internal (unique) id of the MarketList. Set by RTC.
isEnabled	[0..1]	Boolean	The state of this item.
disabledCount	[0..1]	Integer	A count of how many times this element has been enabled/disabled. An element will not be enabled until disabledCount is zero.
marketListId	[1..1]	String	The display id of the MarketList. Must be unique within the Market. May only contain characters: a-z, A-Z, 0-9, "_", "-", "+" and ".".
name	[1..1]	String	This is the name of this Market
parentInternalId	[1..1]	String	The parent market id (EMAPI).
validFromDate	[0..1]	String	The first date the market list is valid. The format is yyyy-MM-dd.

80 Member

Category: ReferenceData

80.1 Message Functionality

This object represents a member firm and holds all basic member data such as id, full name, mail addresses and contact persons etc.

80.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cacheld	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
memberId	[1..1]	String	The public ID of the participant. This id has to be unique.
fullName	[1..1]	String	Complete name of the member firm
address	[0..1]	String	Company postal address.
phone	[0..1]	String	Company phone number.
fax	[0..1]	String	Company fax address.
complianceContact	[0..1]	String	Name of contact person in compliance matters
complianceContactPhone	[0..1]	String	Phone number to the compliance contact person
complianceContactMail	[0..1]	String	Mail address to the compliance contact person
matchingContact	[0..1]	String	Matching/BackOffice contact person
matchingContactPhone	[0..1]	String	Phone number to the Matching/BackOffice contact person
matchingContactMail	[0..1]	String	Mail address to Matching/BackOffice contact person
isDisabled	[0..1]	Boolean	Set to true if this member has been disabled.
associatedMemberId	[0..1]	String	The parent member, for example the parent of a trading member branch or a client.
memberType	[0..1]	CodeSet	The type of member. N.B. in the documentation member type is also known as Participant type.
validFromDate	[0..1]	String	The date from which the member is valid. The format is yyyy-MM-dd
listOfAliases	[0..1]	String	A list of other markets'/exchanges' ID of this member in the format: market1:memberid1,market2:memberid2,.. "maket1" is assumed to be a market defined in the "local" system and is automatically converted to uppercase, since this is the conversion for market ids in the system.
allowedOnBehalfOfMemberIdList	[0..1]	String	A comma separated list of Member Ids for which this member may act on behalf of.
participantUnitType	[0..1]	CodeSet	The type of this participant unit.
isStaff	[0..1]	Boolean	Is Staff, true or false
isBeneficial	[0..1]	Boolean	Is Beneficial, true or false

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Name	Mult.	Type	Description
allowClientSubAccounts	[0..1]	Boolean	Sub accounts are allowed, true or false
vatRegNumber	[0..1]	String	VAT registration number
bdaCode	[0..1]	Integer	Broker Deal Account number
email	[0..1]	String	Email
country	[0..1]	String	Country Code, e.g. ZA
isNonResident	[0..1]	boolean	Is Non Resident is true if country for the client is not equal to ZA
nominatedMember	[0..1]	String	MemberId of the nominated member, fulfilling physical settlement when the actual member is not in the Equities market. Otherwise, set to the member itself.
strateCode	[0..1]	String	Code of client or member at CSD.
externalPayment	[0..1]	Boolean	If RTC should expect net payment from the JSE integration layer for this member. Required for clearing members.
ownTM	[0..1]	String	This is set for clearing members only, to indicate its own trading member.
allowFxCollateral	[0..1]	Boolean	This field is mandatory for CMs. If true, RTC will expect system-to-system communication on size of FX collateral payments.
allowedMarkets	[0..1]	String	A comma-delimited list of market codes that the client is allowed to have trades and positions in.
waitForCmBalancing	[0..1]	Boolean	This field is mandatory for CMs. If true, RTC will expect the CM to send in a response to a balancing event.
clientType	[0..1]	CodeSet	For clients only - type of client. Information to surveillance. Required for all clients.
idNumber	[0..1]	Long	For clients only - ID number. Required for local individual clients: Client Type = Individual AND isNonResident = FALSE
passportNumber	[0..1]	String	For clients only - Passport number. Required for foreign individual clients: Client Type = Individual AND isNonResident = TRUE
companyRegistrationNumber	[0..1]	String	For clients only - Company registration number. Required for all company clients: Client Type = Company
isProfessional	[0..1]	Boolean	For clients only - Information to surveillance. Required for all clients.

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Name	Mult.	Type	Description
isShariah	[0..1]	Boolean	For clients only - Information to surveillance. Required for all clients.
isDiscretionary	[0..1]	Boolean	Is Discretionary, true or false
preferredCcy	[0..1]	String	Currency used for start of day collateral processing. Needs to be an eligible FX collateral currency (or ZAR, this will be the default though).
branchMemberNumber	[0..1]	String	For TM branches only. Unique within a TM. Valid number is between 01 and 99.
cmMessageRef	[0..1]	String	For CM only. Mandatory for CM. Number used when creating settlement instructions. This number is concatenated into the message reference no.

81 ModifyPositionSubAccountReq

Category: TradeManagement

81.1 Message Functionality

Request to move a position from a house main/house sub/house suspense/client suspense account to a house main or house sub account, or move a position from branch main/branch sub/branch clients suspense account to a branch main or branch sub account.

81.2 Structure

Name	Mult.	Type	Description
fromAccountId	[1..1]	Long	The current account for the position.
quantity	[1..1]	long	The quantity to move. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
reference	[0..1]	String	An optional free text field.
toAccountId	[1..1]	long	The new account for the position.
moveId	[0..1]	Long	Must be unique for the referenced trade. Used to prevent duplicate move requests.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
tradingUserId	[1..1]	String	The trading user id.
price	[0..1]	BigInteger	Optional price to be used for the created trades. If no price, EoD settlement price from the previous business day for the instrument is used. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

82 ModifyPositionSubAccountRsp

Category: TradeManagement

82.1 Message Functionality

Response to the ModifyPositionSubAccountReq request.

82.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
tradeIds	[0..1]	Long	The IDs of the trades that were created as part of this move trade operation.
transactionId	[0..1]	long	The ID of the transaction that updated the positions affected by this move trade operation.

83 ModifyTradeSubAccountReq

Category: TradeManagement

83.1 Message Functionality

To move a trade from house account to other house accounts.

83.2 Structure

Name	Mult.	Type	Description
tradeId	[1..1]	long	Trade id.
moveId	[0..1]	Long	Must be unique for the referenced trade. Used to prevent duplicate move trade requests.
fromAccountId	[1..1]	Long	The account to allocate the Trade from
Destinations	[1..1]	Component	One or more destinations for this move operation.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
tradingUserId	[1..1]	String	The trading user id.

84 ModifyTradeSubAccountRsp

Category: TradeManagement

84.1 Message Functionality

Response to the ModifyTradeSubAccountReq request.

84.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
tradeIds	[0..1]	Long	The IDs of the trades that were created as part of this move trade operation.
transactionId	[0..1]	long	The ID of the transaction that updated the positions affected by this move trade operation.

85 OptionDataEvent

Category: Event

85.1 Message Functionality

Valuation information for option.

85.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroupId	[0..1]	int	The id of the subscription group the message is published on.
condType	[0..1]	CodeSet	Price Condition type (tag).
businessDate	[0..1]	String	Business date. Format is YYYY-MM-DD.
externalInstrumentId	[0..1]	String	The external instrument id. This is the JSE Master ID.
price	[0..1]	BigInteger	The option price. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
delta	[0..1]	long	The delta for the option. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
volatility	[0..1]	long	The volatility for the option. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
feedSource	[0..1]	CodeSet	The source of the curve.
timestamp	[0..1]	String	The time of the market data event. The format is "yyyy-MM-ddTHH:mm:ss.SSS".
gamma	[0..1]	long	The gamma for the option. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
vega	[0..1]	long	The vega for the option. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

86 PositionAccount

Category: ReferenceData

86.1 Message Functionality

Position account is used to keep actual clearing positions and settlement positions.

86.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has

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Name	Mult.	Type	Description
positionAccountId	[1..1]	Long	The internal id of the position Account.
externalPositionAccountId	[1..1]	String	The external id of the position account. The maximum length is 10 characters. House sub accounts are validated to be a maximum of 9 long.
positionAccountType	[1..1]	CodeSet	The type of this position account.
accessGroup	[1..1]	String	The access group for the Position Account.
clearingMemberId	[1..1]	String	The clearing member for the Position Account.
riskNode	[1..1]	Long	The risk node for the Position Account.
participantUnitId	[0..1]	String	Specifies the parent Participant Unit.
isEnabled	[1..1]	Boolean	The state of this item.
positionAccountSubType	[1..1]	CodeSet	The sub type of this position account.

87 PriceEvent

Category: Event

87.1 Message Functionality

Market data for a tradable instrument.

87.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroupld	[0..1]	int	The id of the subscription group the message is published on.
price	[0..1]	BigInteger	The price.
condType	[0..1]	CodeSet	Price Condition type (tag).
businessDate	[0..1]	String	Business date. Format is YYYY-MM-DD.
externalInstrumentId	[0..1]	String	The external instrument id. This is the JSE Master ID.
feedSource	[0..1]	CodeSet	The source of the curve.
timestamp	[0..1]	String	The time of the market data event. The format is "yyyy-MM- ddTHH:mm:ss.SSS".

88 QueryDividendPaymentFactorsReq

Category: ExternalMembers

88.1 Message Functionality

Query the factors used in the calculation of dividend payments.

88.2 Structure

Name	Mult.	Type	Description
exDate	[1..1]	String	The ex-date to get dividend payment factors for.
alphaCode	[0..1]	String	Alpha code for the instrument where dividend is paid. If blank, all dividend factors for the ex-date will be returned.

89 QueryDividendPaymentFactorsRsp

Category: ExternalMembers

89.1 Message Functionality

Response message for the QueryDividendPaymentFactorsReq

89.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
DividendFactors	[0..1]	Component	An array of the dividend factors matching the search criteria.

90 QueryTradesReq

Category: TradeManagement

90.1 Message Functionality

Query trades from previous days. If the flag hasMore is set in the response, there are too many trades matching the search criteria. The client needs to specify narrower criteria and submit the query again.

90.2 Structure

Name	Mult.	Type	Description
tradeBusinessDateFrom	[1..1]	String	Query trades from date. Can be current or previous business day. The format is yyyy-MM-dd.
tradeBusinessDateTo	[0..1]	String	Query trades to date. The format is yyyy-MM-dd.
tradeTimeFrom	[0..1]	String	Query trades from time. The format is yyyy-MM-ddTHH:mm:ss.SSS.
tradeTimeTo	[0..1]	String	Query trades to time. The format is yyyy-MM-ddTHH:mm:ss.SSS.
clearingMemberId	[0..1]	String	Query trades with Clearing Member. If requested by a CM user then mandatory, needs to be set to the same CM as the logged in user.
tradingMember	[0..1]	String	Query trades with Trading Member. If requested by TM user then mandatory, needs to be set to the same TM as the TM of the logged in user.
tradingMemberBranch	[0..1]	String	Query trades with branch. If requested by Branch user then mandatory, needs to be set to the same Branch as the Branch of the logged in user.
clientId	[0..1]	String	Query trades with client.
internalAccountId	[0..1]	Long	Query trades with account. If Client specified: need to be an account of the client. If Branch but not Client specified: needs to be a house account of the Branch. If TM but not Branch or Client specified: needs to be a house account of the TM.
tradingUser	[0..1]	String	Query trades with Trading User.
internalTradableInstrumentId	[0..1]	Long	Query trades with Tradable Instrument.
alphaCode	[0..1]	String	Query trades with Alpha Code.

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Name	Mult.	Type	Description
previousTradeIds	[0..1]	long	Query trades with Previous Trade Ids.
nextTradeIds	[0..1]	long	Query trades with Next Trade Ids.
tradingSystemMatchId	[0..1]	String	Query trades with Trade Id.
tradingSystemTradeLinkId	[0..1]	String	Query trades with Trade Link Id.
dealId	[0..1]	long	Query trades with internal Deal Id.
tradeId	[0..1]	long	Query trades with internal Trade Id.
externalInstrumentId	[0..1]	String	Query trades with Tradable Instrument. This is the JSE Master ID.

91 QueryTradesRsp

Category: TradeManagement

91.1 Message Functionality

Query trades response.

91.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
Trades	[0..1]	Component	Trades
hasMore	[0..1]	boolean	A flag indicating whether or not the response was truncated by the server

92 ReadyConfirmAvailableFXEvent

Category: ExternalMembers

92.1 Message Functionality

Event published to the CMs to inform that RTC is ready to receive information about FX collateral.

92.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of the subscriptionGroup the message is published on.

93 RegisterFXCollateralRsp

Category: ExternalMembers

93.1 Message Functionality

Response to RegisterFXCollateralReq request.

93.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
FXCollateralStatus	[1..1]	Component	The status of registered FX collateral
valueDate	[1..1]	String	Value date, format YYYY-MM-DD.
clientId	[1..1]	String	The client ID / TM House.
tradingMemberId	[1..1]	String	The ID of the Trading Member.
clearingMemberId	[1..1]	String	The ID of the Clearing Member.
amount	[1..1]	Long	Amount in ZAR that can be covered with FX. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
ccy	[1..1]	String	Valued Currency.

94 RegisterFxCollateralReq

Category: ExternalMembers

94.1 Message Functionality

For clearing member to register FX Collateral.

94.2 Structure

Name	Mult.	Type	Description
valueDate	[1..1]	String	The requested value date. The format is yyyy-MM-dd.
clientId	[0..1]	String	The client ID.
tradingMemberId	[1..1]	String	The ID of the Trading Member.
clearingMemberId	[1..1]	String	The ID of the Clearing Member.
FXCollateral	[0..1]	Component	The received currency collateral

95 RejectCommissionReq

Category: TradeManagement

95.1 Message Functionality

Request for the Destination TM to reject a received commission.

95.2 Structure

Name	Mult.	Type	Description
commissionId	[1..1]	String	Id of the Commission.
cancellationReference	[0..1]	String	Optional reference that can be supplied at cancellation or rejection requests.

96 RejectGiveUpReq

Category: TradeManagement

96.1 Message Functionality

Reject assigned or tripartite trade as receiver. The initiator will be notified by a GiveUpEvent on the GiveUp Event Flow.

96.2 Structure

Name	Mult.	Type	Description
fourEyesId	[1..1]	long	The ID of the Assign or Tripartite.
initiator	[1..1]	String	The initiator member Id.
acknowledger	[1..1]	String	The destination member Id.
reason	[0..1]	String	An optional free text field.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.

97 ResponseMessage

Category: General

97.1 Message Functionality

General response for request messages that don't have a defined response. It may also be used when a fatal error occurs before or during the normal response handling on the server.

97.2 Structure

Name	Mult.	Type	Description
<code>code</code>	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
<code>message</code>	[0..1]	String	A textual description of the status code above.
<code>subCode</code>	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
<code>messageReference</code>	[0..1]	String	The message reference from the corresponding RequestMessage.

98 RiskNode

Category: ReferenceData

98.1 Message Functionality

Risk node is the entity that defines the level for risk calculations. It has one or several accounts connected and form a tree structure with aggregated risk numbers on parent nodes.

98.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cacheld	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

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Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be
riskNodeid	[1..1]	Long	The id for the Risk Node.
parentRiskNodeid	[0..1]	Long	Risk node Id of the parent.
riskNodeName	[1..1]	String	The name for the Risk Node.
isDefault	[0..1]	Boolean	This is used to identify the default risk node for a member.
accessGroup	[1..1]	String	The access group for the Risk Node.
clearingMemberId	[1..1]	String	The clearing member for the Position Account.
participantUnitId	[1..1]	String	Specifies Participant Unit that this risk node belongs to.
positionAccountType	[0..1]	CodeSet	The account type for accounts connected to this risk node.
isClearingHouse	[0..1]	Boolean	This is used to identify if the risk node is for clearing house.
minimumZARLimit	[0..1]	Integer	The minimum percentage of the collateral that must be in ZAR.
riskLimit	[0..1]	Long	The risk limit after which alert is triggered.
parentHouseRiskNodeid	[0..1]	Long	Risk node Id of the house risk node of the parent.
amPercentage	[0..1]	Integer	The AM percentage used to calculate additional margin.

99 RiskNodeEvent

Category: Event

99.1 Message Functionality

This event contains calculated risk values for a Risk Node.

Error: externalInstrumentId exists in more than one component tree. Removed: [Sort: 22, Name: collateralPositions, Tag: c, Presence: optional, FieldNo: 47, FieldType: CollateralPositionValue [], Documentation: Values for collateral positions.]

99.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
riskNodeid	[0..1]	Long	The id of the risk node the message is published on.
channel	[0..1]	String	The channel this result was calculated for. DEFAULT is the normal channel.
currency	[0..1]	String	The currency code according to ISO 4217.
portfolioValue	[0..1]	long	This value is not used in the JSE implementation of RTC.
variationMargin	[0..1]	Long	Any profit or loss given the current market value compared to the previous mark-to-market value (or trade value). This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
portfolioRisk	[0..1]	long	The Initial Margin for the risk node, defined as J-SPAN IM + Liquidation Period Add-On + Large Position Add-On + SM. A positive value indicates a risk. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
collateralValue	[0..1]	long	The sum of the values of all the collateral positions in the collateral account of the risk node. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
subscriptionGroup	[0..1]	int	The id of the subscriptionGroup the message is published on.

Name	Mult.	Type	Description
liquidationAddOn	[0..1]	long	The liquidation period add-on value for the risk node. The liquidation period add-on is an amount that gets added to the margin calculated by J-SPAN. The Liquidation Period add-on increases the margin requirement when the client's notional exposure in a particular underlying forms a significant portion of the value that gets traded in the market on a daily basis. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
largePositionAddOn	[0..1]	long	The large position add-on value on the risk node. This is an additional IM to compensate for large positions or concentration risk. This calculation takes into account position size thresholds which will be defined by the JSE. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
jspanValue	[0..1]	long	The J-SPAN IM value, based on the positions on the risk node and the CSE risk arrays. The J-SPAN algorithm uses the netted positions of all the accounts under the risk node. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
additionalMargin	[0..1]	Long	The additional margin value on the risk node. Additional Margin is a margin that is added on top of IM and calculated as a percentage on IM. Different members and clients can have different additional margin percentages. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
additionalMarginPercentage	[0..1]	long	The additional margin percentage value on the risk node.
riskLimit	[0..1]	Long	The risk limit value on the risk node. The global risk limit for the clearing house, or a more strict limit for the Clearing Member, Trading Member or Client. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
valueAgainstLimit	[0..1]	long	The value against limit value on the risk node, calculated as $(IM + AM) - (VM + Collateral\ value)$. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

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Name	Mult.	Type	Description
alert	[0..1]	boolean	The alert indicator for the risk node. True if valueAgainstLimit is larger than riskLimit, false otherwise.
settlementMargin	[0..1]	long	The settlement margin on the risk node. For risk nodes with settlement positions for physical delivery positions: SM = official SMR * quantity (netted on risk node).
equityNotionalValue	[0..1]	long	The notional exposure for asset class Equity for this risk node. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
fxNotionalValue	[0..1]	long	The notional exposure for asset class FX for this risk node. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
NotionalValues	[0..1]	Component	Notional value per underlying.

100 RtcCalendar

Category: ReferenceData

100.1 Message Functionality

Represents a calendar in the RTC system.

100.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
rtcCalendarId	[0..1]	String	The id of the RtcCalendar.
calendarDateCalendarId	[0..1]	String	Specifies which RtcCalendar to use for holidays and half- days .
displayName	[1..1]	String	The descriptive name for this calendar.
defaultScheduleStartTime	[1..1]	String	The default starting time for this calendar. Must be in the format HH:MM:SS.
timeZone	[1..1]	String	The time zone for this calendar.
saturdaysSundaysClosed	[0..1]	Boolean	Set to true if Saturdays and Sundays are closed.

101 Segment

Category: ReferenceData

101.1 Message Functionality

A Segment is a grouping of TradableInstruments that share the same trading rules. Operations on a segment, such as halt and enable/disable affects all tradable instruments related to the segment. A Segment is a child object to MarketList.

101.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
internalSegmentId	[0..1]	String	The cache (unique) id of the Segment. The internalSegmentId field is assigned by the system.
isEnabled	[0..1]	Boolean	The state of this item.
disabledCount	[0..1]	Integer	A count of how many times this element has been enabled/disabled. An element will not be enabled until disabledCount is zero.
segmentId	[1..1]	String	The display id of the Segment. Must be unique within the parent MarketList. May only contain characters: a-z, A-Z, 0-9, "_", "-", "+" and ".".
parentInternalId	[1..1]	String	The parent Market List ID.
name	[1..1]	String	The name of this Segment
validFromDate	[0..1]	String	The first date the segment is valid. The format is yyyy-MM-dd.

102 SeriesSpreadGroup

Category: ReferenceData

102.1 Message Functionality

Series Spread Group.

102.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

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Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
ssgld	[1..1]	Integer	Uniquely identifies each Series Spread Group.
groupName	[1..1]	String	Class Spread Group name.

103 SetCmBalancingStatusReq

Category: ExternalMembers

103.1 Message Functionality

Request to set balance status for a CM.

103.2 Structure

Name	Mult.	Type	Description
step	[1..1]	CodeSet	The balancing step to set the status for.
clearingMember	[1..1]	String	ID of the clearing member.
balanced	[0..1]	boolean	True if the CM is balanced, otherwise false.

104 SetCmBalancingStatusRsp

Category: ExternalMembers

104.1 Message Functionality

Response to a SetCmBalancingStatusReq request.

104.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.

105 SettlementAccount

Category: ReferenceData

105.1 Message Functionality

This object defines a settlement account.

105.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

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Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
settlementAccountId	[0..1]	Long	The id for the Settlement Account.
externalSettlementAccountId	[0..1]	String	The external id for the account.
settlementAccountName	[0..1]	String	The name for the Settlement Account.
isNettingAccount	[1..1]	Boolean	If true, this account is a settlement account where positions are netted together before being sent to an external payment/delivery system.
isClearingHouseAccount	[1..1]	Boolean	If true, this is a Settlement Account for the Clearing House.
isEnabled	[1..1]	Boolean	Defines whether the account is enabled.
participantUnitId	[0..1]	String	Links to participantUnit if the Settlement Account is not a Clearing House Settlement Account
isDefaultClearingHouseAccount	[1..1]	Boolean	If true, this is the default Settlement Account for the Clearing House.
accessGroup	[1..1]	String	The access group for the Settlement Account.

106 SimpleRsp

Category: General

106.1 Message Functionality

General response for request messages that don't have a defined response.

106.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
reply	[0..1]	String	Generic single string reply

107 SubscriptionGroup

Category: ReferenceData

107.1 Message Functionality

The subscription group is used to filter objects on broadcast flows. When a subscription is set up for a subscription group the system controls the user access rights for that access group.

107.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cacheld	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

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Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
subscriptionGroupld	[1..1]	int	The business id of the subscription group.
description	[1..1]	String	A text description of the set of order books contained in the group.
partitionld	[1..1]	Integer	The partition this subscription group belong to.
accountAccessGroup	[0..1]	String	The account access group.

108 Surface

Category: ReferenceData

108.1 Message Functionality

A surface. Three axis, z dependent on x and y, $z = f(x, y)$.

108.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
surfaceId	[0..1]	Long	The internal surface Id for RTC.
externalSurfaceId	[1..1]	String	The external surface Id received from Master reference data system.
surfaceName	[1..1]	String	User friendly name of the surface.
dayCountConvention	[1..1]	CodeSet	Day count convention.
interpolationMethod	[1..1]	CodeSet	Interpolation method.
extrapolationMethod	[1..1]	CodeSet	Extrapolation method.
axisUnitX	[1..1]	CodeSet	xAxis unit.
axisUnitY	[1..1]	CodeSet	yAxis unit.
axisUnitZ	[1..1]	CodeSet	zAxis unit.
pePartitionId	[0..1]	Integer	Partition ID for the instrument in the RTC Price Engine. Not required, 1 will be used if the field is blank.

109 SurfaceEvent

Category: Event

109.1 Message Functionality

Market data for a surface. See the Surface reference data object for a definition of the surface.

109.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroupId	[0..1]	int	The id of the subscription group the message is published on.
condType	[0..1]	CodeSet	Price Condition type (tag).
businessDate	[0..1]	String	Business date. Format is YYYY-MM-DD.
feedSource	[0..1]	CodeSet	The source of the price.
timestamp	[0..1]	String	The time of the market data event. The format is "yyyy-MM- ddTHH:mm:ss.SSS".
absoluteDate	[0..1]	String	The absolute date on the x-axis of the surface. This field is populated if the xAxis unit of the surface is absolute.
dateFractionOfAYear	[0..1]	long	The date on the x-axis represented as fraction of a year using the day time convention on the surface. This field is populated if the xAxis unit of the surface is fraction of a year. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
strikeOrMoneyness	[0..1]	Long	Value on the y-axis: strike or moneyness. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
volatility	[0..1]	long	Value on the z-axis: volatility in point (x, y).
surfaceExternalId	[0..1]	String	The surface external instrument id. This is the JSE Master ID.

110 TaxEndSnapshot

Category: General

110.1 Message Functionality

Message ending a snapshot response

110.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	The overall status
message	[0..1]	String	Complementary text for extra context-dependent info
subCode	[0..1]	int	Subcodes
flow	[0..1]	CodeSet	If this message is the result of a snapshot/subscribe operation on a flow then this field contains the flow id.
pollSequenceNumber	[0..1]	Long	Not used in this configuration of RTC.
subscriptionGroup	[0..1]	int	Identifying group of instruments in a current value response if applicable, otherwise zero
snapshotSize	[0..1]	Long	Number of items published in snapshot

111 TaxHeartbeatReq

Category: General

111.1 Message Functionality

Heartbeat sent to gateway in order to verify a connection

111.2 Structure

Name	Mult.	Type	Description
<code>userData</code>	[0..1]	String	User supplied data. The data is returned in the response.

112 TaxHeartbeatRsp

Category: General

112.1 Message Functionality

Response returned from gateway

112.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
reply	[0..1]	String	Generic single string reply
timestamp	[0..1]	String	Current central system time. The format is "yyyy-MM-ddTHH:mm:ss.SSS". Example: 2009-07-16T19:20:30.045
userData	[0..1]	String	User-supplied data from the request

113 TaxLogonReq

Category: General

113.1 Message Functionality

Request to the gateway to log in a member/user

113.2 Structure

Name	Mult.	Type	Description
member	[1..1]	String	User's member firm
user	[1..1]	String	Mandatory user id. The user must belong to the member.
password	[1..1]	String	User's password
ticket	[0..1]	Long	Ticket received at pre-login
possDupSessId	[0..1]	Integer	Possible duplicate session id. If two sessions (that is, users) have the same possDupSessId it means that an unacknowledged request on one of the sessions can be resent on the other with the possDup
majorVersion	[0..1]	int	EMAPI major version. If any of the version fields is non-zero, the gateway will validate against the current EMAPI version.
minorVersion	[0..1]	int	EMAPI minor version. If any of the version fields is non-zero, the gateway will validate against the current EMAPI version.
microVersion	[0..1]	int	EMAPI micro version. If any of the version fields is non-zero, the gateway will validate against the current EMAPI version.

114 TaxLogonRsp

Category: General

114.1 Message Functionality

Sent from the gateway to the client as a response to TaxLogonReq.

114.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
reply	[0..1]	String	Generic single string reply
logonAccepted	[0..1]	Boolean	Indicates whether the login was successful or not.
loginStatus	[0..1]	int	Login specific status code.
isTestSystem	[0..1]	Boolean	Indicates whether this system is a test system or not.
systemName	[0..1]	String	The name of the system.
partitionHbtInterval	[0..1]	Integer	The interval (in seconds) between partition heartbeats sent from the system. Partition heartbeats are sent out as Heartbeat events.
clientHbtInterval	[0..1]	Integer	The interval (in seconds) between which clients are expected to send in heartbeats. The client should use the TaxHeartbeatReq message to send in heartbeats.
maxLostHeartbeats	[0..1]	Integer	The maximum number of heartbeats to lose before the connection can be considered to be down.

115 TaxLogoutReq

Category: General

115.1 Message Functionality

Request from client to gateway in end a session. A simple response is sent as response.

115.2 Structure

Name	Mult.	Type	Description
handle	[0..1]	int	No fields defind in JSE spec for TaxLogoutReq

116 TaxRemoveSubscriptionReq

Category: General

116.1 Message Functionality

Removes an active subscription. A SimpleRsp is sent as response for this request.

116.2 Structure

Name	Mult.	Type	Description
handle	[0..1]	int	Subscription handle (subscription identifier) identifying the subscription request to be removed. The handle is received in the response when setting up the subscription.

117 TaxReplayEndEvent

Category: General

117.1 Message Functionality

Framing message indicating the end of requested replay data. The TaxReplayEndEvent indicates the end of a replay sequence.

117.2 Structure

Name	Mult.	Type	Description
subscriptionGroup	[0..1]	int	The subscription group the data is for. The identifier is always set to zero for global flows.
nextSequence	[0..1]	Long	When requesting a replay, the trading system may not deliver the full sequence in the first call. The application may need to issue multiple additional requests for retrieving all data. The field "nextSequence" indicates if all data has been retrieved. If so, the field is NULL. Otherwise, the field indicates the sequence number to be used when requesting the next/following batch of replay data.
statusCode	[0..1]	int	EMAPI status code telling if the replay was successful or not.
statusMessage	[0..1]	String	Status text associated with the EMAPI status code returned.
internalCode	[0..1]	int	Not used in this configuration of RTC.
flow	[0..1]	CodeSet	The flow the data is for.

118 TaxReplayReq

Category: General

118.1 Message Functionality

Request message sent to the RTC system to recover a sequence of messages published earlier. The replay request will recover earlier published messages on a replayable flow. The response back is a simple response indicating whatever the request was successfully queued to the RTC system. The actual replay data is delivered as unsolicited events, framed by TaxReplayStartEvent and TaxReplayEndEvent messages.

118.2 Structure

Name	Mult.	Type	Description
flow	[0..1]	CodeSet	Specifies the logical stream of information of a certain type.
subscriptionGroup	[0..1]	int	The subscription group on the subscribed flow.
sequenceNumber	[0..1]	long	The sequence number from which messages should be recovered for the specified subscription group and flow.
member	[0..1]	String	Optional attribute defining the member for which the replay is to be applied for. Used for on-behalf-of replay. Note that the user requesting replay for another member must be authorized to do so. If this attribute is left empty, the logged in user's member is used.
endSequenceNumber	[0..1]	long	The sequence number up to which messages should be recovered for the specified subscription group and flow. The value for this attribute could be derived from the TaxSnapshotSubscribeRsp.
requestType	[0..1]	CodeSet	The type of replay request.
segmentSize	[0..1]	Integer	Not used in this configuration of RTC.

119 TaxReplayRsp

Category: General

119.1 Message Functionality

Response message sent back for a previously-submitted TaxReplayReq. The TaxReplayRsp response will not contain the actual data being requested. The response data is delivered to the application asynchronously.

119.2 Structure

Name	Mult.	Type	Description
<code>code</code>	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
<code>message</code>	[0..1]	String	A textual description of the status code above.
<code>subCode</code>	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
<code>reply</code>	[0..1]	String	Generic single string reply
<code>handle</code>	[0..1]	int	Subscription handle identifying the subscription request. The handle is used when removing the subscription.

120 TaxReplayStartEvent

Category: General

120.1 Message Functionality

Framing message indicating the start sequence of requested replay data. When issuing a replay request, the replay data is delivered as unsolicited messages. The TaxReplayStartEvent indicates the start of a replay sequence.

120.2 Structure

Name	Mult.	Type	Description
subscriptionGroup	[0..1]	int	The subscription group the data is for.
flow	[0..1]	CodeSet	The broadcast flow for the start event.

121 TaxSessionStatus

Category: General

121.1 Message Functionality

Unsolicited message indicating session status.

121.2 Structure

Name	Mult.	Type	Description
status	[0..1]	int	Session status

122 TaxSnapshotSubscribeReq

Category: General

122.1 Message Functionality

Request to retrieve information and/or activate subscription of future updates of the information specified

122.2 Structure

Name	Mult.	Type	Description
member	[0..1]	String	Not used in this configuration of RTC.
user	[0..1]	String	Not used in this configuration of RTC.
requestType	[0..1]	CodeSet	Type of subscription request
flow	[0..1]	CodeSet	Data flow being requested
key	[0..1]	String	Selection key, identifying the data being subscribed to. In many cases, this is the subscription group.
sequenceNumber	[0..1]	long	Not used in this configuration of RTC.
lastPollSequenceNumber	[0..1]	Long	Not used in this configuration of RTC.

123 TaxSnapshotSubscribeRsp

Category: General

123.1 Message Functionality

Response to a subscription request (TaxSnapshotSubscribeReq).

123.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.
reply	[0..1]	String	Generic single string reply
handle	[0..1]	int	Subscription handle identifying the subscription request. The handle is used when removing the subscription.
lastPublishedSeqNo	[0..1]	Long	Not used in this configuration of RTC.

124 TaxStartSnapshot

Category: General

124.1 Message Functionality

Message preceding a snapshot response

124.2 Structure

Name	Mult.	Type	Description
subscriptionGroup	[0..1]	int	Group of instruments in current value response if applicable, otherwise zero.
flow	[0..1]	CodeSet	The broadcast flow for the start event

125 TradableInstrument

Category: ReferenceData

125.1 Message Functionality

The TradableInstrument is a child object of an Instrument. The TradableInstrument holds trading information (order book id, currency, market, visibility etc) which is necessary for entering orders in a specific instrument. There is one TradableInstrument instance per market/currency/visibility combination. A TradableInstrument instance references a Segment, all trading rules for the referenced Segment applies to the instance.

125.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cacheld	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.

Name	Mult.	Type	Description
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
internalId	[0..1]	String	The internal id of the TradableInstrument. This id is unique within the system and is created from the fields parentInternalId, market, currency and visibility.
parentInternalId	[0..1]	String	The internal id of the parent Instrument. (The instrumentId and the instrumentIdType of the parent Instrument).
internalSegmentId	[0..1]	String	A "cache" segment reference to which this tradable instrument belongs. Assigned by the server when the TradableInstrument is created. Validated against Market/MarketList/Segment attributes when updating a TradableInstrument.
isEnabled	[0..1]	Boolean	The state of this item.
disabledCount	[0..1]	Integer	A count of how many times this element has been enabled/disabled. An element will not be enabled until disabledCount is zero.
tradableInstrumentId	[1..1]	String	The tradable instrument id. Typically an ISIN, CUSIP or symbol name. This is the JSE Master ID.
tradableInstrumentIdType	[1..1]	CodeSet	The type of the TradableInstrumentId (ISIN, CUSIP etc)
currencyId	[1..1]	String	The currency code according to ISO 4217
shortName	[1..1]	String	Display name of this tradable instrument.
marketId	[1..1]	String	The market where this tradable instrument is traded. This field refers to a Market object's marketId field.
marketListId	[1..1]	String	The market list where this instrument is traded, reflecting a MarketList object's marketListId field. The market list must belong to the market specified by the marketId field.

Name	Mult.	Type	Description
segmentId	[1..1]	String	The segment where this instrument is traded, reflecting a Segment object's segmentId field. The segment specified must belong to the market stated in the marketId field and belong to the market list stated by the marketListId field.
subscriptionGroupId	[0..1]	int	The id of the subscription group to which this tradable instrument belong
validFromDate	[0..1]	String	The first date the tradable instrument is valid. The format is yyyy-MM-dd. If this optional data is not specified, the value from the tradable instrument's instrument will be used. The parent tradable instrument must have a validFrom date that is equal to or less than the validFrom date of the child tradable instrument.
validToDate	[0..1]	String	The last date the tradable instrument is valid. The format is yyyy-MM-dd. If this optional data is not specified, the value from the tradable instrument's instrument will be used. The parent tradable instrument must have a validTo date that is equal to or greater that the validTo date of the child tradable instrument.
numberOfShares	[0..1]	Long	The number of shares in the instrument. If the number of shares is not defined, then there will not be any qty checks for that instrument.
listOfAliases	[0..1]	String	A list of other markets'/exchanges' ID of this tradable instrument in the format: market1:id1,market2:id2,..
lastTradingDate	[0..1]	String	The last date the instrument is open for trading. The format is yyyy-MM-dd.
corporateActionIndicator	[0..1]	String	This attribute is used to indicate that this instrument has been subject to a Corporate Action.
validForTrading	[0..1]	Boolean	If this field is true, this TradebleInstrument is valid for trading. ValidForTrading is typically used when a TradableInstrument is not traded on "this" exchange, but is needed as undelying for derivatives (carrying the price). The default value is true.
volatilityScanningRange	[0..1]	Long	Volatility Scanning Range (VSR) This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
contractSize	[1..1]	BigInteger	The size (quantity) of one traded contract.

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Name	Mult.	Type	Description
settlementCycle	[0..1]	Integer	Settlement cycle in days. Mandatory for instrument type Spot.
classSpreadGroup	[0..1]	String	The Class Spread Group (CSG) to which the contract belongs.
classSpreadMarginRequirement	[0..1]	Long	Class Spread Margin Requirement (CSMR) This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
expiryDate	[0..1]	String	The expiration date for this contract. The format is yyyy-mm-dd. Used for options and futures.
contractCode	[0..1]	String	The Contract Code. Example: AGLS
underlyingTradableInstrument	[0..1]	String	The Underlying Tradable Instrument. Example: the future (AGLS-20141023) for an option or the underlying (ABL) for a future
contractCategory	[0..1]	String	The Contract Category. Example: SingleStock
settlementType	[0..1]	CodeSet	Settlement type, Cash or Physical. If cash settled, only cash is settled at expiry. If physical, the underlying instrument is settled at expiry. Used for futures and options.
exerciseStyle	[0..1]	CodeSet	Exercise style, Americal or European. Used for options.
isCall	[0..1]	Boolean	Call or Put option.
strike	[0..1]	BigInteger	Strike for option. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
volatilitySurfaceId	[0..1]	String	The Volatility Surface Id. Used for options.
yieldCurveld	[0..1]	String	The id of yield curve instrument used for valuation. Mandatory for future with valuation model set to RTC Mark-to-Model. Mandatory if InstrumentSubType is Dividend Neutral, International Dividend Neutral, Quanto International Dividend Neutral, Quanto Index Dividend Neutral or Contract for Difference, regardless of valuation model.
contractDescription	[0..1]	String	The Contract Description.
instrumentType	[1..1]	CodeSet	The type of instrument (equity, option, future etc).
stressPeriodStartDate	[0..1]	String	In addition to the look-back period other dates of price data can be added. This is the start date of the period used. The format is yyyy-mm-dd. Used for spot instruments.

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Name	Mult.	Type	Description
stressPeriodEndDate	[0..1]	String	In addition to the look-back period other dates of price data can be added. This is the end date of the period used. The format is yyyy-mm-dd. Used for spot instruments.
liquidationPeriod	[0..1]	long	The liquidation period used in the IMR calculation. Also used for the calculation of the Liquidity Add-on.
advt	[0..1]	Long	The Average Daily Value Traded, used for the calculation of the Liquidity Add-on. Mandatory for spot instruments. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
imrOfficial	[0..1]	Long	Official IMR (Initial Margin Requirement) This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
oneDayVar	[0..1]	Long	1-day VaR This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
alphaCode	[1..1]	String	The Alpha Code. Example: AGL
optionStyle	[0..1]	CodeSet	Future style or Upfront premium. Used for options.
atmCents	[0..1]	Integer	Cents from ATM. Used for options.
isin	[0..1]	String	ISIN for the instrument.
valuationModelType	[1..1]	CodeSet	Valuation Model Type.
valuationSubType	[1..1]	CodeSet	Valuation Sub Type.
isTradable	[0..1]	Boolean	Indicates whether the instrument can be traded at JSE.
baseCurrency	[0..1]	String	Base currency, mandatory for FX spot instruments.
priceCurrency	[0..1]	String	Price currency, mandatory for FX spot instruments.
maturityDate	[0..1]	String	Maturity Date for Bonds. Format yyyy-mm-dd.
dayCountConvention	[0..1]	CodeSet	The convention determines how interest accrues over time, e.g. number of days between two coupon payments. For Bonds.
businessDayConvention	[0..1]	CodeSet	Rules for date rolling when a payment day or date used to calculate accrued interest falls on a holiday. For Bonds.
rtcCalendarId	[0..1]	String	Calendar used for holidays. For Bonds.
couponRate	[0..1]	Long	Annual Coupon rate for Bonds. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
listingDate	[0..1]	String	The date when the Bond was listed.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
couponFrequencyPeriod	[0..1]	Integer	Coupon frequency period length. How often coupons are paid annually. For Bonds.
couponIndicator	[0..1]	CodeSet	Coupon rate indicator. For Bonds.
couponDates	[0..1]	String	For Bonds. Coupon dates, comma separated dates on format MMDD.
bookClosingDates	[0..1]	String	For Bonds. Book Closing dates, comma separated dates on format MMDD.
priceFormat	[1..1]	int	Number of decimals in prices.
smrOfficial	[0..1]	Long	Official SMR (Settlement Margin Requirement) This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
instrumentSubType	[1..1]	CodeSet	The sub type of instrument (spot, index, CFD, etc.).
assetClass	[1..1]	CodeSet	The asset class this tradable instrument belongs to.
pePartitionId	[0..1]	Integer	Partition ID for the instrument in the RTC Price Engine. Not required, 1 will be used if the field is blank.
assetSubClass	[1..1]	CodeSet	Asset sub class used for stress testing.
baseRateInstrument	[0..1]	String	Master ID of the base rate instrument
priceProxyMasterID	[0..1]	String	The Master ID of another underlying instrument to use as proxy when calculating the IMR %. Will mostly be used for foreign instruments where the price history is not available.
interestCommencementDate	[0..1]	String	For Bonds. This date is used as last coupon date equivalent if no coupon has yet been paid.
inwardListed	[1..1]	Boolean	Designated as Inward listed by the South African Reserve Bank.
anyday	[1..1]	Boolean	If Anyday is true, the expiry date of the instrument may be on any business day.
nominal	[0..1]	Long	The Nominal Amount for Bonds. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
redemptionFraction	[0..1]	Long	Fraction of Nominal to be returned at maturity. For Bonds. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.DECIMAL.
compoundingConventionOfYield	[1..1]	CodeSet	Compounding Convention of yield. For Bonds.
compoundingConventionOfRate	[0..1]	CodeSet	Compounding Convention of coupon rate. For Bonds, information only.
exchange	[0..1]	String	ID of the exchange where the instrument is traded

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
country	[1..1]	String	Country code of instrument.
contractSizeType	[0..1]	CodeSet	Indicator if the contract is base (standard), mini/maxi etc.
negativePriceAllowed	[0..1]	Boolean	If NPA is True, prices in the tradable instrument may be negative, otherwise not. Only be allowed to be True for Spot and Future, used for structured products.

126 TripartiteAgreement

Category: ReferenceData

126.1 Message Functionality

This object defines agreement for tripartite.

126.2 Structure

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
tripartiteAgreementId	[1..1]	String	Uniquely identifies each tripartite agreement.
initiator	[1..1]	String	Initiator of the tripartite allocation. ID of Trading Member or Branch.
acknowledger	[1..1]	String	Acknowledger (receiver) of the tripartite allocation. ID of Trading Member or Branch.
client	[1..1]	String	Client of the tripartite allocation.
fromDate	[1..1]	String	From date of tripartite agreement. The format is yyyy-mm-dd.
toDate	[0..1]	String	To date of tripartite agreement. The format is yyyy-mm-dd.

127 TripartiteAllocationReq

Category: TradeManagement

127.1 Message Functionality

Tripartite allocation to another member. Tripartite agreement must exist. Tripartite requests that are not handled during the day are removed by the system.

127.2 Structure

Name	Mult.	Type	Description
tradeId	[1..1]	long	Trade id.
fromAccountId	[1..1]	Long	The current account for the Trade.
quantity	[1..1]	long	The trade quantity. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
reference	[0..1]	String	An optional free text field.
acknowledger	[1..1]	String	The destination member Id.
client	[1..1]	String	The destination client Id.
moveId	[0..1]	Long	Must be unique for the referenced trade. Used to prevent duplicate move requests.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
tradingUserId	[1..1]	String	The trading user id.
commissionAmount	[0..1]	Long	A sight of the commission amount before the actual commission is submitted. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

128 TripartiteAllocationRsp

Category: TradeManagement

128.1 Message Functionality

Response to the TripartiteAllocationReq request.

128.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.

129 UpdateTradeReferenceReq

Category: TradeManagement

129.1 Message Functionality

Request to update the reference on trade.

129.2 Structure

Name	Mult.	Type	Description
tradeId	[1..1]	long	Trade id.
externalInstrumentId	[1..1]	String	The external instrument id. This is the JSE Master ID.
accountId	[1..1]	Long	The account of the trade to update.
reference	[0..1]	String	The new reference for the trade.

130 UpdateTradeReferenceRsp

Category: TradeManagement

130.1 Message Functionality

Response to the UpdateTradeReferenceReq request.

130.2 Structure

Name	Mult.	Type	Description
code	[0..1]	int	Status code. Code 3001 indicates that the request was processed successfully. For other codes, see the Status Code list in the EMAPI HTML description.
message	[0..1]	String	A textual description of the status code above.
subCode	[0..1]	int	Status code for each leg of the request. Only used for batched requests.

131 WithdrawalNotificationEvent

Category: Event

131.1 Message Functionality

A notification event sent to the Clearing Member that there is a number of payment advices that the CM must confirm.

131.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroup	[0..1]	int	The id of the subscriptionGroup the message is published on.
clearingMember	[0..1]	String	Clearing Member ID.

132 YieldEvent

Category: Event

132.1 Message Functionality

The yield for an instrument. The instrument could be of different types, for instance a Bond or a Deposit.

132.2 Structure

Name	Mult.	Type	Description
sequenceNumber	[0..1]	long	The sequence number is a unique number for all events published for the same flow.
subscriptionGroupId	[0..1]	int	The id of the subscription group the message is published on.
condType	[0..1]	CodeSet	Price Condition type (tag).
businessDate	[0..1]	String	Business date. Format is YYYY-MM-DD.
instrumentExternalId	[0..1]	String	The external instrument id.
feedSource	[0..1]	CodeSet	The source of the price.
timestamp	[0..1]	String	The time of the market data event. The format is "yyyy-MM-ddTHH:mm:ss.SSS".
yieldType	[0..1]	CodeSet	
yield	[0..1]	long	The dividend expressed in yield (% on decimal form).

133 Message Elements

133.1 Data Types

Data type	Description
BigInteger	Arbitrary precision integer (i.e. value range is not applicable).
Boolean	A logical type that can be either true or false or null.
int	-2,147,483,648 to 2,147,483,647
Integer	Can have the same values as int, but can also have a null value.
long	-9,223,372,036,854,775,808 to 9,223,372,036,854,775,807
String	String is a sequence of Unicode characters. The maximum length of the string is specified in the message definition. If no length is specified, the maximum length of the string is 255 characters. Note: RTC supports by default only a subset of characters with ASCII code points between 0 and 255. The allowed ASCII numbers for characters are 32-128 and 160-255.

133.2 Data Dictionary

133.2.1 absoluteDate

Type: **String**

Used in messages: **CurveEvent**, **SurfaceEvent**

133.2.2 absoluteDates

Type: **String**

Used in messages: **AtmVolatilityEvent**

133.2.3 acceptedTimestamp

Type: **String**

Used in messages: **CommissionEvent**

133.2.4 accessGroup

Type: **String**

Used in messages: **CollateralAccount, PositionAccount, RiskNode, SettlementAccount**

133.2.5 accessGroupId

Type: **String**

Used in messages: **AccessGroup**

133.2.6 accountAccessGroup

Type: **String**

Used in messages: **SubscriptionGroup**

133.2.7 accountId

Type: Long

Used in components: **Destinations, Trade, Trades**

Used in messages: **AbandonOptionPositionReq, AccountPositionEvent, AccountTradeEvent, AggregateTradesReq, CollateralAccount, ExerciseOptionPositionReq, UpdateTradeReferenceReq**

133.2.8 accountName

Type: **String**

Used in messages: **CollateralAccount**

133.2.9 accountSubType

Type: **String**

Used in components: **Trades**

133.2.10 accountType

Type: **String**

Used in components: **Trades**

133.2.11 acknowledger

Type: **String**

Used in messages: **ApproveGiveUpReq, AssignTradeReq, CancelGiveUpReq, GiveUpEvent, RejectGiveUpReq, TripartiteAgreement, TripartiteAllocationReq**

133.2.12 action

Type: **int**

Allowed values in CacheActionCodeSet:

Code	Name	Description
1	Add	Add to cache EMAPI - interpret as Add. Constant name: ADD
2	Update	Update cache EMAPI - interpret as Update. Constant name: UPDATE
3	Bootload	Add to cache with bootloader EMAPI - interpret as Add. Constant name: BOOTLOAD
4	RemoveCacheDb	Remove from cache and db, does not remove if there are references to object. Return status code ValidationHasReference if referenced. EMAPI - interpret as Remove. Constant name: REMOVE_CACHE_DB
5	RemoveCacheDbForced	Remove from cache and db, removes even if there are references to object. EMAPI - interpret as Remove. Constant name: REMOVE_CACHE_DB_FORCED
6	RemoveCache	Remove from cache (does not remove object from db), does not remove if there are references to object. Return status code ValidationHasReference if referenced. The isDeleted attribute is set to BOOLEAN.TRUE EMAPI - interpret as Remove. Constant name: REMOVE_CACHE
7	RemoveCacheForced	Remove from cache (does not remove object from db), removes even if there are references to object. The isDeleted attribute is set to BOOLEAN.TRUE EMAPI - interpret as Remove. Constant name: REMOVE_CACHE_FORCED

Used in components: [CashAccount](#)

Used in messages: [AccessGroup](#), [CalendarDate](#), [ClassSpreadGroup](#), [ClearingMemberLink](#), [CollateralAccount](#), [CorporateAction](#), [Country](#), [Currency](#), [CurrentSystemState](#), [Curve](#), [CurveConstituent](#), [Deposit](#), [EligibleCurrency](#), [EligibleSecurity](#), [ForwardRateAgreement](#), [Instrument](#), [InterestRateSwap](#), [Market](#), [MarketList](#), [Member](#), [PositionAccount](#), [RiskNode](#), [RtcCalendar](#), [Segment](#), [SeriesSpreadGroup](#), [SettlementAccount](#), [SubscriptionGroup](#), [Surface](#), [TradableInstrument](#), [TripartiteAgreement](#)

133.2.13 activeQuantity

Type: [BigInteger](#)

Used in components: [Trade](#), [Trades](#)

133.2.14 additionalMargin

Type: Long

Used in components: [MemberBalance1](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#), [RiskNodeEvent](#)

133.2.15 additionalMarginMovements

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.16 additionalMarginPercentage

Type: [long](#)

Used in messages: [RiskNodeEvent](#)

133.2.17 address

Type: [String](#)

Used in components: [Trades](#)

Used in messages: [CdAddRtcMemberClientReq](#), [CdUpdateRtcMemberClientReq](#), [Member](#)

133.2.18 adt

Type: Long

Used in messages: [Instrument](#)

133.2.19 adtCurrency

Type: [String](#)

Used in messages: [Instrument](#)

133.2.20 advt

Type: Long

Used in messages: [TradableInstrument](#)

133.2.21 aggressor

Type: [Boolean](#)

Used in components: [RtcTradeExternalData](#), [Trades](#)

133.2.22 agreedTime

Type: [String](#)

Used in components: [RtcTradeExternalData](#), [Trades](#)

133.2.23 alert

Type: boolean

Used in messages: [RiskNodeEvent](#)

133.2.24 allInstruments

Type: boolean

Used in messages: [GetRiskArrayReq](#)

133.2.25 allowClientSubAccounts

Type: **Boolean**

Used in messages: **Member**

133.2.26 allowedFXAmount

Type: **long**

Used in components: **FXCollateral**

133.2.27 allowedMarkets

Type: **String**

Used in messages: **CdAddRtcMemberClientReq, Member**

133.2.28 allowedOnBehalfOfMemberIdList

Type: **String**

Used in messages: **Member**

133.2.29 allowFxCollateral

Type: **Boolean**

Used in messages: **Member**

133.2.30 alphaCode

Type: **String**

Used in components: **DividendFactors, Trades**

Used in messages: **EligibleSecurity, QueryDividendPaymentFactorsReq, QueryTradesReq, TradableInstrument**

133.2.31 amount

Type: Long

Used in components: [FxRequests](#), [Instructions](#), [PaymentAdvices](#), [Withdrawals](#)

Used in messages: [AddCommissionReq](#), [CommissionEvent](#), [RegisterFXCollateralRsp](#)

133.2.32 amPercentage

Type: [Integer](#)

Used in messages: [CdSetClientAMPercentageReq](#), [CdSetTradingMemberAMPercentageReq](#), [RiskN-ode](#)

133.2.33 anyday

Type: [Boolean](#)

Used in messages: [TradableInstrument](#)

133.2.34 assetClass

Type: [String](#)

Allowed values in AssetClassCodeSet:

Code	Name	Description
EQUITY	Equity	Equity. Constant name: EQUITY
FX	FX	FX. Constant name: FX
FIXED_INCOME	FixedIncome	Fixed Income. Constant name: FIXED_INCOME

Used in components: [Trades](#)

Used in messages: [TradableInstrument](#)

133.2.35 assetSubClass

Type: [String](#)

Allowed values in AssetSubClassCodeSet:

Code	Name	Description
LOCAL_EQUITY	LE	Local equity. Constant name: LE
FOREIGN_EQUITY	FE	Foreign equity. Constant name: FE
FX	FX	FX. Constant name: FX
NOMINAL_INTEREST_RATE	NI	Nominal interest rate. Constant name: NI

Used in components: [Trades](#)

Used in messages: [TradableInstrument](#)

133.2.36 associatedMemberId

Type: [String](#)

Used in messages: [CdAddRtcMemberClientReq](#), [Member](#)

133.2.37 atmCents

Type: [Integer](#)

Used in messages: [TradableInstrument](#)

133.2.38 availableFXAmount

Type: [long](#)

Used in components: [FXCollateral](#)

133.2.39 axisUnitX

Type: [String](#)

Allowed values in AxisUnitCodeSet:

Code	Name	Description
ABSOLUTE_DATE	AbsoluteDate	Absolute date. Constant name: ABSOLUTE_DATE
FRACTION_OF_YEAR	FractionOfYear	Fraction of year. Constant name: FRACTION_OF_YEAR
YIELD_PERCENTAGE	YieldPercentage	Yield (%). Constant name: YIELD_PERCENTAGE

Code	Name	Description
STRIKE	Strike	Strike. Constant name: STRIKE
MONEYNESS	Moneyness	Moneyness. Constant name: MONEYNESS
VOLATILITY	Volatility	Volatility. Constant name: VOLATILITY

Used in messages: [Curve](#), [Surface](#)

133.2.40 axisUnity

Type: [String](#)

Allowed values in AxisUnitCodeSet:

Code	Name	Description
ABSOLUTE_DATE	AbsoluteDate	Absolute date. Constant name: ABSOLUTE_DATE
FRACTION_OF_YEAR	FractionOfYear	Fraction of year. Constant name: FRACTION_OF_YEAR
YIELD_PERCENTAGE	YieldPercentage	Yield (%). Constant name: YIELD_PERCENTAGE
STRIKE	Strike	Strike. Constant name: STRIKE
MONEYNESS	Moneyness	Moneyness. Constant name: MONEYNESS
VOLATILITY	Volatility	Volatility. Constant name: VOLATILITY

Used in messages: [Curve](#), [Surface](#)

133.2.41 axisUnitZ

Type: [String](#)

Allowed values in AxisUnitCodeSet:

Code	Name	Description
ABSOLUTE_DATE	AbsoluteDate	Absolute date. Constant name: ABSOLUTE_DATE
FRACTION_OF_YEAR	FractionOfYear	Fraction of year. Constant name: FRACTION_OF_YEAR
YIELD_PERCENTAGE	YieldPercentage	Yield (%). Constant name: YIELD_PERCENTAGE
STRIKE	Strike	Strike. Constant name: STRIKE
MONEYNESS	Moneyness	Moneyness. Constant name: MONEYNESS

Code	Name	Description
VOLATILITY	Volatility	Volatility. Constant name: VOLATILITY

Used in messages: [Surface](#)

133.2.42 balanced

Type: boolean

Used in messages: [SetCmBalancingStatusReq](#)

133.2.43 baseCCY

Type: [String](#)

Used in messages: [EligibleCurrency](#)

133.2.44 baseCurrency

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.45 baseRate

Type: [String](#)

Used in components: [Trades](#)

133.2.46 baseRateInstrument

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.47 bdaCode

Type: **Integer**

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.48 bic

Type: **String**

Used in components: **CashAccount**

133.2.49 bookClosingDates

Type: **String**

Used in messages: **TradableInstrument**

133.2.50 bookingFeeAmount

Type: Long

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.51 bookingFees

Type: Long

Used in components: **MemberBalance2**

133.2.52 bookingFeeVatAmount

Type: Long

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.53 bookmark

Type: **String**

Used in messages: **GetPaymentAdvicesReq**, **GetPaymentAdvicesRsp**, **GetRequestsForFXCollateralReq**, **GetRequestsForFXCollateralRsp**, **GetSettlementInstructionsReq**, **GetSettlementInstructionsRsp**

133.2.54 bootStrappingMethod

Type: **BootStrappingMethodCodeSet**

Used in messages: **Curve**

133.2.55 branchMemberNumber

Type: **String**

Used in messages: **Member**

133.2.56 branchName

Type: **String**

Used in components: **Trades**

133.2.57 broadcastFlowId

Type: **int**

Used in messages: **GetSequenceNumbersReq**, **GetSequenceNumbersRsp**

133.2.58 businessDate

Type: **String**

Used in components: **Contracts**, **Trades**

Used in messages: **AggregatedSummaryClearingMemberEvent**, **AggregatedSummaryTradingMemberEvent**, **AtmVolatilityEvent**, **CmBalancing1Event**, **CmBalancing2Event**, **CurrentSystemState**, **CurveEvent**, **DailyAccountSummaryDetailsEvent**, **DividendEvent**, **OptionDataEvent**, **PriceEvent**, **SurfaceEvent**, **YieldEvent**

133.2.59 businessDayConvention

Type: [String](#)

Allowed values in BusinessDayConventionCodeSet:

Code	Name	Description
NONE	None	None. Constant name: NONE
FOLL_GOOD	FollowingGood	Following Good. Constant name: FOLL_GOOD
MOD_FOLL	ModFollowing	Modified Following. Constant name: MOD_FOLL

Used in messages: [Deposit](#), [ForwardRateAgreement](#), [InterestRateSwap](#), [TradableInstrument](#)

133.2.60 cacheld

Type: [String](#)

Used in components: [CashAccount](#)

Used in messages: [AccessGroup](#), [CalendarDate](#), [ClassSpreadGroup](#), [ClearingMemberLink](#), [CollateralAccount](#), [CorporateAction](#), [Country](#), [Currency](#), [CurrentSystemState](#), [Curve](#), [CurveConstituent](#), [Deposit](#), [EligibleCurrency](#), [EligibleSecurity](#), [ForwardRateAgreement](#), [Instrument](#), [InterestRateSwap](#), [Market](#), [MarketList](#), [Member](#), [PositionAccount](#), [RiskNode](#), [RtcCalendar](#), [Segment](#), [SeriesSpreadGroup](#), [SettlementAccount](#), [SubscriptionGroup](#), [Surface](#), [TradableInstrument](#), [TripartiteAgreement](#)

133.2.61 calendarDateCalendarId

Type: [String](#)

Used in messages: [RtcCalendar](#)

133.2.62 calendarId

Type: [String](#)

Used in messages: [CalendarDate](#), [Currency](#)

133.2.63 callPut

Type: **String**

Used in components: **Trades**

133.2.64 cancellationReference

Type: **String**

Used in messages: **CancelCommissionReq, CommissionEvent, RejectCommissionReq**

133.2.65 cancelledTimestamp

Type: **String**

Used in messages: **CommissionEvent**

133.2.66 capacity

Type: **Integer**

Allowed values in CapacityCodeSet:

Code	Name	Description
1	Principal	Principal. Constant name: Principal
2	Agent	Agent. Constant name: Agent

Used in components: **RtcTradeExternalData, Trades**

133.2.67 CashAccount

A member or client can have zero or more than one cash account defined, but not more than one per currency.

Name	Mult.	Type	Description
key	[0..1]	String	Is used to identify the parent object (is set to null if this is the root object). This field is set by RTC, only set on outgoing messages on the reference data flow.
cached	[0..1]	String	Is used to identify the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
action	[0..1]	CodeSet	Identify the reason for the cache action (CACHE_ACTION), i.e. if it is an addition of a new reference data object, an update of an existing object or a removal of an object from the reference data cache. This field is set by RTC, only set on outgoing messages on the reference data flow.
stateSequenceNumber	[0..1]	long	A sequence number that is incremented with each reference data update, i.e. a version number for the cache contents. The sequence number series is common for all caches. This means that for a specific cache instance, the sequence number is not necessarily consecutive (but constantly increasing). This field is set by RTC, only set on outgoing messages on the reference data flow.
uniqueObjectId	[0..1]	String	The id is unique among all objects and may be used to retrieve a specific instance. Do not however, try to interpret the contents. This field is set by RTC, only set on outgoing messages on the reference data flow.
timestamp	[0..1]	String	The date and time of the latest modification for this reference data object. Format: yyyy-mm-ddTHH.MM.SS.sss. May be null if the object never has been updated. This field is set by RTC, only set on outgoing messages on the reference data flow.
settlementBank	[1..1]	String	Authorized dealer for foreign currency or settlement bank for ZAR.
settlementBankBranch	[0..1]	String	The code of the branch within the authorized dealer or settlement bank.
bic	[1..1]	String	Swift BIC code.
settlementBankAccountId	[1..1]	String	ID of account within the authorized dealer or settlement bank.
internalCashAccountId	[0..1]	Long	RTC internal Cash Account ID. Set at creation by RTC.
currency	[1..1]	String	The account is valid for this currency.

Name	Mult.	Type	Description
participantUnitId	[1..1]	String	Specifies the parent Participant Unit.
isNonResident	[0..1]	boolean	Flag is set from member, is set to true for non resident members.

Used in messages: [CdAddCashAccountReq](#), [CdUpdateCashAccountReq](#)

133.2.68 cashAmountBF

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.69 cashAmountCF

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.70 cashAmountMovement

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.71 cashCollateralMovement

Type: Long

Used in components: [FxDailyAccountSummaryDetails](#)

133.2.72 ccy

Type: [String](#)

Used in components: [FxRequests](#)

Used in messages: [RegisterFXCollateralRsp](#)

133.2.73 channel

Type: [String](#)

Used in messages: [RiskNodeEvent](#)

133.2.74 classSpreadGroup

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.75 classSpreadMarginRequirement

Type: Long

Used in messages: [TradableInstrument](#)

133.2.76 clearingFeeAmount

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.77 clearingFees

Type: Long

Used in components: [MemberBalance2](#)

133.2.78 clearingFeeVatAmount

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.79 clearingMember

Type: **String**

Used in components: **PaymentAdvices, Trades, Withdrawals**

Used in messages: **CmBalancing1Event, CmBalancing2Event, GetPaymentAdvicesReq, GetSettlementInstructionsReq, SetCmBalancingStatusReq, WithdrawalNotificationEvent**

133.2.80 clearingMemberId

Type: **String**

Used in components: **FxRequests**

Used in messages: **AccessGroup, AccountPositionEvent, AccountTradeEvent, AggregatedSummaryClearingMemberEvent, AggregatedSummaryTradingMemberEvent, CdAddRtcMemberClientClearingLinkReq, CdAddRtcPositionAccountReq, CdSetClientAMPercentageReq, CdSetClientRiskLimitReq, CdSetMinimumZARLimitReq, ClearingMemberLink, CollateralAccount, DailyAccountSummaryDetailsEvent, GetRequestsForFXCollateralReq, PositionAccount, QueryTradesReq, RegisterFXCollateralRsp, RegisterFxCollateralReq, RiskNode**

133.2.81 clearingMemberLinkId

Type: **Long**

Used in messages: **ClearingMemberLink**

133.2.82 clearingMemberName

Type: **String**

Used in components: **Trades**

133.2.83 client

Type: **String**

Used in components: **Trades**

Used in messages: **ApproveGiveUpReq, GiveUpEvent, TripartiteAgreement, TripartiteAllocationReq**

133.2.84 clientDealId

Type: **String**

Used in components: **Trades**

133.2.85 clientHbtInterval

Type: **Integer**

Used in messages: **TaxLogonRsp**

133.2.86 clientId

Type: **String**

Used in components: **FxRequests**

Used in messages: **AccountPositionEvent, AccountTradeEvent, CdAddRtcMemberClientReq, CdAddRtcMemberClientRsp, CdEnableDisableRtcMemberClientReq, CdSetClientAMPercentageReq, CdSetClientRiskLimitReq, CdSetMinimumZARLimitReq, CdUpdateRtcMemberClientReq, DailyAccountSummaryDetailsEvent, QueryTradesReq, RegisterFXCollateralRsp, RegisterFxCollateralReq**

133.2.87 clientName

Type: **String**

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq**

133.2.88 clientNominatedMemberId

Type: **String**

Used in components: **Trades**

133.2.89 clientOrderId

Type: **String**

Used in components: **RtcTradeExternalData**

133.2.90 clientPhone

Type: **String**

Used in components: **Trades**

133.2.91 clientReference

Type: **String**

Used in messages: **AddCommissionReq, CommissionEvent**

133.2.92 clientType

Type: **String**

Allowed values in ClientTypeCodeSet:

Code	Name	Description
INDIVIDUAL	Individual	Individual. Constant name: INDIVIDUAL
COMPANY	Company	Company. Constant name: COMPANY
HEDGE_FUND	HedgeFund	Hedge fund. Constant name: HEDGE_FUND
STATE_ENTERPRISE	StateEnterprise	State enterprise. Constant name: STATE_ENTERPRISE
TRUST	Trust	Trust. Constant name: TRUST
CLOSED_CORPORATION	ClosedCorporation	Closed corporation. Constant name: CLOSED_CORPORATION
ASSET_MANAGER	AssetManager	Asset manager. Constant name: ASSET_MANAGER
INVESTMENT_MANAGER	InvestmentManager	Investment manager. Constant name: INVESTMENT_MANAGER

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.93 clOrdId

Type: **String**

Used in components: **Trades**

133.2.94 cmMessageRef

Type: **String**

Used in messages: **AggregatedSummaryClearingMemberEvent, Member**

133.2.95 code

Type: **int**

Used in messages: **AbandonOptionPositionRsp, AggregateTradesRsp, AllocateTradeRsp, CdAddRtcMemberClientRsp, CdAddRtcPositionAccountRsp, CdEnableDisableRtcPositionAccountRsp, CdResponse, CorrectAllocationErrorRsp, CorrectPrincipalRsp, ExerciseOptionPositionRsp, GetPaymentAdvicesRsp, GetRequestsForFXCollateralRsp, GetRiskArrayRsp, GetSequenceNumbersRsp, GetSettlementInstructionsRsp, ModifyPositionSubAccountRsp, ModifyTradeSubAccountRsp, QueryDividendPaymentFactorsRsp, QueryTradesRsp, RegisterFXCollateralRsp, ResponseMessage, SetCmBalancingStatusRsp, SimpleRsp, TaxEndSnapshot, TaxHeartbeatRsp, TaxLogonRsp, TaxReplayRsp, TaxSnapshotSubscribeRsp, TripartiteAllocationRsp, UpdateTradeReferenceRsp**

133.2.96 collateralAccountId

Type: **Long**

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.97 collateralAccountName

Type: **String**

Used in messages: **AccountPositionEvent, AccountTradeEvent**

133.2.98 collateralValue

Type: **long**

Used in messages: **RiskNodeEvent**

133.2.99 commission

Type: Long

Used in components: [TotalClients](#), [Totals](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.100 commissionAmount

Type: Long

Used in messages: [AssignTradeReq](#), [GiveUpEvent](#), [TripartiteAllocationReq](#)

133.2.101 commissionId

Type: [String](#)

Used in messages: [AcceptCommissionReq](#), [CancelCommissionReq](#), [CommissionEvent](#), [RejectCommissionReq](#)

133.2.102 commissionReference

Type: [String](#)

Used in messages: [AddCommissionReq](#), [CommissionEvent](#)

133.2.103 commissions

Type: Long

Used in components: [MemberBalance2](#)

133.2.104 commissionVatType

Multiple type definitions: [commissionVatType\[Int, String\]](#). Type changed to int to match [CodeSet](#) type.

Type: [int](#)

Allowed values in [CommissionVatTypeCodeSet](#):

Code	Name	Description
1	VatAtStandardRate	VAT at standard rate. Constant name: VAT_AT_STANDARD_RATE
2	VatAtZeroPercent	VAT at zero percent. Constant name: VAT_AT_ZERO_PERCENT

Used in messages: [AddCommissionReq](#), [CommissionEvent](#)

133.2.105 companyRegistrationNumber

Type: [String](#)

Used in components: [Trades](#)

Used in messages: [CdAddRtcMemberClientReq](#), [CdUpdateRtcMemberClientReq](#), [Member](#)

133.2.106 complianceContact

Type: [String](#)

Used in messages: [Member](#)

133.2.107 complianceContactMail

Type: [String](#)

Used in messages: [Member](#)

133.2.108 complianceContactPhone

Type: [String](#)

Used in messages: [Member](#)

133.2.109 compoundingConvention

Type: [String](#)

Allowed values in CompoundingConventionCodeSet:

Code	Name	Description
NACC	NACC	NACC. Constant name: NACC
NACQ	NACQ	NACQ. Constant name: NACQ
NACA	NACA	NACA. Constant name: NACA
NACS	NACS	NACS. Constant name: NACS
SIMPLE	Simple	Simple. Constant name: SIMPLE

Used in messages: [Deposit](#), [ForwardRateAgreement](#), [InterestRateSwap](#)

133.2.110 compoundingConventionOfRate

Type: [String](#)

Allowed values in CompoundingConventionCodeSet:

Code	Name	Description
NACC	NACC	NACC. Constant name: NACC
NACQ	NACQ	NACQ. Constant name: NACQ
NACA	NACA	NACA. Constant name: NACA
NACS	NACS	NACS. Constant name: NACS
SIMPLE	Simple	Simple. Constant name: SIMPLE

Used in messages: [TradableInstrument](#)

133.2.111 compoundingConventionOfYield

Type: [String](#)

Allowed values in CompoundingConventionCodeSet:

Code	Name	Description
NACC	NACC	NACC. Constant name: NACC
NACQ	NACQ	NACQ. Constant name: NACQ
NACA	NACA	NACA. Constant name: NACA
NACS	NACS	NACS. Constant name: NACS

Code	Name	Description
SIMPLE	Simple	Simple. Constant name: SIMPLE

Used in messages: [TradableInstrument](#)

133.2.112 condType

Type: [String](#)

Allowed values in CondTypeCodeSet:

Code	Name	Description
ANY	Any	Used to get the latest entry regardless of condition. Constant name: ANY
INDICATIVE	Indicative	Indicative. Constant name: INDICATIVE
END_OF_DAY- _SETTLEMENT	EndOfDaySettlement	EoD Margin Call. Constant name: END_OF_DAY_SETTLEMENT
INTRA_DAY_1- _SETTLEMENT	IntraDay1Settlement	Intra day margin call. Constant name: INTRA_DAY_1_SETTLEMENT
INTRA_DAY_2- _SETTLEMENT	IntraDay2Settlement	Intra day margin call. Constant name: INTRA_DAY_2_SETTLEMENT
INTRA_DAY_3- _SETTLEMENT	IntraDay3Settlement	Intra day margin call. Constant name: INTRA_DAY_3_SETTLEMENT
INTRA_DAY_4- _SETTLEMENT	IntraDay4Settlement	Intra day margin call. Constant name: INTRA_DAY_4_SETTLEMENT
INTRA_DAY_5- _SETTLEMENT	IntraDay5Settlement	Intra day margin call. Constant name: INTRA_DAY_5_SETTLEMENT
INTRA_DAY_6- _SETTLEMENT	IntraDay6Settlement	Intra day margin call. Constant name: INTRA_DAY_6_SETTLEMENT
INTRA_DAY_7- _SETTLEMENT	IntraDay7Settlement	Intra day margin call. Constant name: INTRA_DAY_7_SETTLEMENT
INTRA_DAY_8- _SETTLEMENT	IntraDay8Settlement	Intra day margin call. Constant name: INTRA_DAY_8_SETTLEMENT
INTRA_DAY_9- _SETTLEMENT	IntraDay9Settlement	Intra day margin call. Constant name: INTRA_DAY_9_SETTLEMENT
INTRA_DAY_10- _SETTLEMENT	IntraDay10Settlement	Intra day margin call. Constant name: INTRA_DAY_10_SETTLEMENT

Used in components: [Contracts](#)

Used in messages: [AtmVolatilityEvent](#), [CurveEvent](#), [DividendEvent](#), [OptionDataEvent](#), [PriceEvent](#), [SurfaceEvent](#), [YieldEvent](#)

133.2.113 confidencePercentile

Type: Long

Used in messages: [Market](#)

133.2.114 confirmed

Type: [Boolean](#)

Used in messages: [ConfirmWithdrawalsReq](#)

133.2.115 contractCategory

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.116 contractCode

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.117 contractDescription

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.118 Contracts

Risk array information for one contract. Sub-object in [GetRiskArrayRsp](#).

Name	Mult.	Type	Description
businessDate	[0..1]	String	Business date. Format is YYYY-MM-DD.
expiryDate	[0..1]	String	Expiry date of the contract. Format is YYYY-MM-DD.
mtmPrice	[0..1]	Long	Mark-to-Market price. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
strikePrice	[0..1]	Long	Strike price of option contracts. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
volatility	[0..1]	long	Volatility of the contract. MTM volatility for options. ATM volatility for futures that has options. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
riskArray	[0..1]	Long	Risk array of the contract.
externalInstrumentId	[0..1]	String	The external instrument id. This is the JSE Master ID.
timestamp	[0..1]	String	Risk array generation time. The format is "yyyy-MM- ddTHH:mm:ss.SSS".
condType	[0..1]	CodeSet	Price condition type.

Used in messages: [GetRiskArrayRsp](#)

133.2.119 contractSize

Multiple type definitions: contractSize[BigInteger, Long]. Default name used.

Type: [BigInteger](#)

Used in components: [Trades](#)

Used in messages: [TradableInstrument](#)

133.2.120 contractSizeType

Type: [Integer](#)

Allowed values in ContractSizeTypeCodeSet:

Code	Name	Description
1	Base	Base. Constant name: BASE
2	Mini	Mini. Constant name: MINI
3	Maxi	Maxi. Constant name: MAXI
4	Super	Super. Constant name: SUPER

Used in messages: [TradableInstrument](#)

133.2.121 corporateActionId

Type: [String](#)

Used in messages: [CorporateAction](#)

133.2.122 corporateActionIndicator

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.123 corporateActionType

Type: [String](#)

Used in messages: [CorporateAction](#)

133.2.124 country

Type: [String](#)

Used in components: [Trades](#)

Used in messages: [CdAddRtcMemberClientReq](#), [CdUpdateRtcMemberClientReq](#), [Member](#), [TradableInstrument](#)

133.2.125 countryCode

Type: [String](#)

Used in messages: [Market](#)

133.2.126 countryId

Type: **String**

Used in messages: **Country**

133.2.127 couponDates

Type: **String**

Used in messages: **TradableInstrument**

133.2.128 couponFrequencyPeriod

Type: **Integer**

Used in messages: **TradableInstrument**

133.2.129 couponIndicator

Type: **String**

Allowed values in CouponIndicatorCodeSet:

Code	Name	Description
FIXED	Fixed	Coupon is Fixed. Constant name: FIXED

Used in messages: **TradableInstrument**

133.2.130 couponRate

Type: Long

Used in messages: **TradableInstrument**

133.2.131 csgId

Type: **String**

Used in messages: **ClassSpreadGroup**

133.2.132 currency

Type: **String**

Used in components: **CashAccount**, **DividendFactors**, **FXCollateral**, **FXCollateralStatus**, **PaymentAdvices**, **Trades**, **Withdrawals**

Used in messages: **Country**, **RiskNodeEvent**

133.2.133 currencyCode

Type: **long**

Used in components: **FxDailyAccountSummaryDetails**

Used in messages: **Currency**

133.2.134 currencyId

Type: **String**

Used in components: **Instructions**, **InterestRates**

Used in messages: **Currency**, **TradableInstrument**

133.2.135 currentRtcState

Type: **String**

Allowed values in RtcStateCodeSet:

Code	Name	Description
OPEN	Open	Open. Constant name: OPEN
END_OF_TRADE- _MANAGEMENT	EndOfTradeManagement	Trade management is no longer allowed. Constant name: END_OF_TRADE_MANAGEMENT
END_OF_DAY	EndOfDay	End of Day process started. Constant name: END_OF_DAY
POST_END_OF_DAY	PostEndOfDay	End of Day process completed. Constant name: POST_END_OF_DAY

Used in messages: **CurrentSystemState**

133.2.136 currentSystemStateId

Type: **Integer**

Used in messages: **CurrentSystemState**

133.2.137 curveConstituentId

Type: Long

Used in messages: **CurveConstituent**

133.2.138 curveExternalId

Type: **String**

Used in messages: **CurveEvent**

133.2.139 curveld

Type: Long

Used in messages: **Curve, CurveConstituent**

133.2.140 curveName

Type: **String**

Used in messages: **Curve**

133.2.141 dailyMaximumParticipationFactor

Type: Long

Used in messages: **Market**

133.2.142 date

Type: **String**

Used in messages: **CalendarDate**

133.2.143 dateFractionOfAYear

Type: **long**

Used in messages: **CurveEvent**, **SurfaceEvent**

133.2.144 dateType

Type: **int**

Allowed values in DateTypeCodeSet:

Code	Name	Description
1	Closed	On this day, the exchange is closed. Constant name: CLOSED
2	HalfDay	On this day, the exchange uses a half-day schedule. Constant name: HALF_DAY
3	Normal	On this day, the exchange uses the normal schedule. Constant name: NORMAL

Used in messages: **CalendarDate**

133.2.145 dayCountConvention

Type: **String**

Allowed values in DayCountConventionCodeSet:

Code	Name	Description
ACTUAL_360	Actual360	Actual 360. Constant name: ACTUAL_360
ACTUAL_365	Actual365	Actual 365. Constant name: ACTUAL_365

Used in messages: **Curve**, **Deposit**, **ForwardRateAgreement**, **InterestRateSwap**, **Surface**, **TradableInstrument**

133.2.146 dealId

Type: **long**

Used in components: **Trade**, **Trades**

Used in messages: **QueryTradesReq**

133.2.147 defaultScheduleStartTime

Type: **String**

Used in messages: **RtcCalendar**

133.2.148 delta

Type: **long**

Used in messages: **OptionDataEvent**

133.2.149 depositId

Type: **Long**

Used in messages: **Deposit**

133.2.150 depositName

Type: **String**

Used in messages: **Deposit**

133.2.151 description

Type: **String**

Used in messages: **SubscriptionGroup**

133.2.152 destinationCM

Type: **String**

Used in messages: **CommissionEvent**

133.2.153 destinationExternalAccountId

Type: **String**

Used in messages: **AcceptCommissionReq, CommissionEvent**

133.2.154 destinationReference

Type: [String](#)

Used in messages: [AggregateTradesReq](#)

133.2.155 Destinations

This object describes on which account a trade should be booked and at what quantity.

Name	Mult.	Type	Description
accountId	[1..1]	Long	The account to book a Trade to.
quantity	[1..1]	long	The quantity to book in the account. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
reference	[0..1]	String	An optional free text field.

Used in messages: [AllocateTradeReq](#), [ApproveGiveUpReq](#), [ModifyTradeSubAccountReq](#)

133.2.156 destinationTM

Type: [String](#)

Used in messages: [AcceptCommissionReq](#), [AddCommissionReq](#), [CommissionEvent](#)

133.2.157 disabledCount

Type: [Integer](#)

Used in messages: [Instrument](#), [Market](#), [MarketList](#), [Segment](#), [TradableInstrument](#)

133.2.158 displayName

Type: [String](#)

Used in messages: [CalendarDate](#), [RtcCalendar](#)

133.2.159 dividend

Type: long

Used in messages: [DividendEvent](#)

133.2.160 dividendAmount

Type: Long

Used in components: [DividendFactors](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.161 DividendFactors

The dividend factors used for calculating settlement amounts for dividends.

Name	Mult.	Type	Description
exDate	[0..1]	String	The ex-date for the dividend.
ldtDate	[0..1]	String	The LDT date for the dividend.
settlementDate	[0..1]	String	The settlement date for the dividend payment.
externalInstrumentId	[0..1]	String	The external instrument id. This is the JSE Master ID.
alphaCode	[0..1]	String	Common identifier code for derivative instruments
presentValue	[0..1]	Long	The present value factor (DivPV) for this dividend. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
forwardValue	[0..1]	Long	The forward value factor (DivFV) for this dividend. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
dividendAmount	[0..1]	Long	The dividend amount. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
currency	[0..1]	String	Currency of the dividend amount.
timestamp	[0..1]	String	Time stamp when the dividend calculation was started.

Used in messages: [QueryDividendPaymentFactorsRsp](#)

133.2.162 dividendPayment

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.163 dividends

Type: Long

Used in components: [MemberBalance1](#)

133.2.164 effectiveDate

Type: [String](#)

Used in messages: [ClearingMemberLink](#), [CorporateAction](#)

133.2.165 email

Type: [String](#)

Used in messages: [CdAddRtcMemberClientReq](#), [CdUpdateRtcMemberClientReq](#), [Member](#)

133.2.166 endSequenceNumber

Type: [long](#)

Used in messages: [TaxReplayReq](#)

133.2.167 enteredTimestamp

Type: [String](#)

Used in messages: [CommissionEvent](#)

133.2.168 equityNotionalValue

Type: [long](#)

Used in messages: [RiskNodeEvent](#)

133.2.169 eventLinkId

Type: **String**

Used in components: **RtcTradeExternalData**, **Trades**

133.2.170 exchange

Type: **String**

Used in messages: **TradableInstrument**

133.2.171 exDate

Type: **String**

Used in components: **DividendFactors**

Used in messages: **DividendEvent**, **QueryDividendPaymentFactorsReq**

133.2.172 executionStatus

Multiple type definitions: status[int, String]. Renamed to executionStatus.

Type: executionStatusCodeSet

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.173 exerciseStyle

Type: **int**

Allowed values in ExerciseStyleCodeSet:

Code	Name	Description
1	European	Constant name: EUROPEAN
2	American	Constant name: AMERICAN

Used in messages: **TradableInstrument**

133.2.174 expirationDate

Type: **String**

Used in components: **Trades**

133.2.175 expiryDate

Type: **String**

Used in components: **Contracts**

Used in messages: **TradableInstrument**

133.2.176 externalAccountId

Type: **String**

Used in messages: **AccountPositionEvent, AccountTradeEvent**

133.2.177 externalCurveId

Type: **String**

Used in messages: **Curve**

133.2.178 externalDepositId

Type: **String**

Used in messages: **Deposit**

133.2.179 externalForwardRateAgreementId

Type: **String**

Used in messages: **ForwardRateAgreement**

133.2.180 externalFromAccount

Type: **String**

Used in components: **Instructions**

133.2.181 externalInstrumentId

Type: **String**

Used in components: **Contracts, DividendFactors, NotionalValues, Trade, Trades**

Used in messages: **AbandonOptionPositionReq, AggregateTradesReq, AllocateTradeReq, ApproveGiveUpReq, AssignTradeReq, CancelGiveUpReq, CorrectAllocationErrorReq, CorrectPrincipalReq, CurveConstituent, ExerciseOptionPositionReq, GiveUpEvent, ModifyPositionSubAccountReq, ModifyTradeSubAccountReq, OptionDataEvent, PriceEvent, QueryTradesReq, RejectGiveUpReq, TripartiteAllocationReq, UpdateTradeReferenceReq**

133.2.182 externalInstrumentIds

Type: **String**

Used in messages: **GetRiskArrayReq**

133.2.183 externalInterestRateSwapId

Type: **String**

Used in messages: **InterestRateSwap**

133.2.184 externalMatchedTradeId

Type: **String**

Used in components: **Trade**

133.2.185 externalPayment

Type: **Boolean**

Used in messages: **Member**

133.2.186 externalPositionAccount

Type: **String**

Used in components: **Trades**

133.2.187 externalPositionAccountId

Type: **String**

Used in messages: **CdAddRtcPositionAccountReq**, **PositionAccount**

133.2.188 externalSettlementAccountId

Type: **String**

Used in messages: **SettlementAccount**

133.2.189 externalSurfaceId

Type: **String**

Used in messages: **Surface**

133.2.190 externalToAccount

Type: **String**

Used in components: **Instructions**

133.2.191 extrapolationMethod

Type: **String**

Allowed values in ExtrapolationMethodCodeSet:

Code	Name	Description
LINEAR	Linear	Linear extrapolation. Constant name: LINEAR
FLAT	Flat	Use nearest interpolated value. Constant name: FLAT
FLAT- _FORWARD	FlatForward	Float forward volatility extrapolation. Constant name: FLAT_FORWARD

Used in messages: **Curve**, **Surface**

133.2.192 fax

Type: **String**

Used in messages: **Member**

133.2.193 feedSource

Type: **String**

Allowed values in FeedSourceCodeSet:

Code	Name	Description
RTC	Rtc	Rtc. Constant name: RTC
PRICING_SYSTEM	PricingSystem	JSE Pricing system. Constant name: PRICING_SYSTEM

Used in messages: **AtmVolatilityEvent, CurveEvent, DividendEvent, OptionDataEvent, PriceEvent, SurfaceEvent, YieldEvent**

133.2.194 firmTradeId

Type: **String**

Used in components: **RtcTradeExternalData, Trades**

133.2.195 flow

Multiple type definitions: flow[int, Integer]. Default name used.

Type: **int**

Allowed values in BroadcastFlowsCodeSet:

Code	Name	Description
11	PublicGlobalReferenceDataFlow	Global reference data flow. Constant name: PUBLIC_GLOBAL_REFERENCE_DATA_FLOW
301	AccountEventFlow	Account event flow. Constant name: ACCOUNT_EVENT_FLOW
302	RiskEventFlow	Risk event flow. Constant name: RISK_EVENT_FLOW

Code	Name	Description
303	MarketdataEventFlow	Market Data event flow. Constant name: MARKETDATA_EVENT_FLOW
304	GiveupEventFlow	GiveUp event flow. Constant name: GIVEUP_EVENT_FLOW
305	SettlementEventFlow	Settlement event flow. Constant name: SETTLEMENT_EVENT_FLOW

Used in messages: [TaxEndSnapshot](#), [TaxReplayEndEvent](#), [TaxReplayReq](#), [TaxReplayStartEvent](#), [TaxSnapshotSubscribeReq](#), [TaxStartSnapshot](#)

133.2.196 forwardRateAgreementId

Type: Long

Used in messages: [ForwardRateAgreement](#)

133.2.197 forwardRateAgreementName

Type: [String](#)

Used in messages: [ForwardRateAgreement](#)

133.2.198 forwardValue

Type: Long

Used in components: [DividendFactors](#)

133.2.199 fourEyesId

Type: [long](#)

Used in messages: [ApproveGiveUpReq](#), [CancelGiveUpReq](#), [GiveUpEvent](#), [RejectGiveUpReq](#)

133.2.200 fromAccount

Type: Long

Used in components: [Trades](#)

133.2.201 fromAccountId

Type: Long

Used in messages: [AllocateTradeReq](#), [AssignTradeReq](#), [CorrectAllocationErrorReq](#), [CorrectPrincipalReq](#), [GiveUpEvent](#), [ModifyPositionSubAccountReq](#), [ModifyTradeSubAccountReq](#), [TripartiteAllocationReq](#)

133.2.202 fromAccountOwner

Type: [String](#)

Used in components: [Trades](#)

133.2.203 fromAccountSubType

Type: [String](#)

Used in components: [Trades](#)

133.2.204 fromAccountType

Type: [String](#)

Used in components: [Trades](#)

133.2.205 fromBdaCode

Type: [Integer](#)

Used in components: [Trades](#)

133.2.206 fromBranch

Type: [String](#)

Used in components: [Trades](#)

133.2.207 fromClientName

Type: [String](#)

Used in components: [Trades](#)

133.2.208 fromClientType

Type: **String**

Allowed values in ClientTypeCodeSet:

Code	Name	Description
INDIVIDUAL	Individual	Individual. Constant name: INDIVIDUAL
COMPANY	Company	Company. Constant name: COMPANY
HEDGE_FUND	HedgeFund	Hedge fund. Constant name: HEDGE_FUND
STATE_ENTERPRISE	StateEnterprise	State enterprise. Constant name: STATE_ENTERPRISE
TRUST	Trust	Trust. Constant name: TRUST
CLOSED_CORPORATION	ClosedCorporation	Closed corporation. Constant name: CLOSED_CORPORATION
ASSET_MANAGER	AssetManager	Asset manager. Constant name: ASSET_MANAGER
INVESTMENT_MANAGER	InvestmentManager	Investment manager. Constant name: INVESTMENT_MANAGER

Used in components: **Trades**

133.2.209 fromCM

Type: **String**

Used in components: **Trades**

133.2.210 fromDate

Type: **String**

Used in messages: **TripartiteAgreement**

133.2.211 fromExternalPositionAccount

Type: **String**

Used in components: **Trades**

133.2.212 fromInstrument

Type: **String**

Used in messages: **CorporateAction**

133.2.213 fromIsBeneficial

Type: boolean

Used in components: **Trades**

133.2.214 fromIsDiscretionary

Type: boolean

Used in components: **Trades**

133.2.215 fromIsNonResident

Type: boolean

Used in components: **Trades**

133.2.216 fromIsProfessional

Type: boolean

Used in components: **Trades**

133.2.217 fromIsShariah

Type: boolean

Used in components: **Trades**

133.2.218 fromIsStaff

Type: boolean

Used in components: **Trades**

133.2.219 fromPositionReasonType: **int**

Allowed values in PositionReasonCodeSet:

Code	Name	Description
0	UnknownReason	Unknown reason, an internal error has occurred. Constant name: UNKNOWN_REASON
1	Fee	Booking Fee. Constant name: FEE
2	Trade	New trade. Constant name: TRADE
5	Exercise	The position in the option was closed out due to early exercise, or the option is in-of-money and the option is exercised automatically. The future trade is the result of an option exercise. (early or in-the-money automatically by the system). Constant name: EXERCISE
7	CashSettlementVm	Cash settlement of variation margin. Constant name: CASH_SETTLEMENT_VM
17	SettlementNetting	Positions are concentrated to the settlement accounts and netted out on the original accounts. Constant name: SETTLEMENT_NETTING
18	Settled	A payment or delivery has been processed by an external system and the settlement position is netted out. Constant name: SETTLED
19	Collateral	Collateral position update. Constant name: COLLATERAL
26	AllocatedFrom	The trade is allocated from a trading member account to a client account. Constant name: ALLOCATED_FROM
27	AllocatedTo	The trade originates from an allocation from a trading member account to a client account. Constant name: ALLOCATED_TO
28	AllocationCorrectionFrom	The deal is erroneously moved from the client account to another client account. Constant name: ALLOCATION_CORRECTION_FROM
29	AllocationCorrectionTo	The deal originates from a move from one client account to another client account. Constant name: ALLOCATION_CORRECTION_TO
30	PrincipalCorrectionFrom	A position is moved from a house main account to a house sub account or from a house sub account to a house main account by creating a new deal. Constant name: PRINCIPAL_CORRECTION_FROM
31	PrincipalCorrectionTo	The deal originates from a move from a client account. Constant name: PRINCIPAL_CORRECTION_TO

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Code	Name	Description
32	AccumulatedFrom	The deal was aggregated to another deal. Constant name: ACCUMULATED_FROM
33	AccumulatedTo	The deal originates from a deal aggregation activity. Constant name: ACCUMULATED_TO
34	PosSubaccountModFrom	The position sub account was moved from this account.. Constant name: POS_SUBACCOUNT_MOD_FROM
35	PosSubaccountModTo	The position sub account was moved to this account. Constant name: POS_SUBACCOUNT_MOD_TO
36	AssignedFrom	The deal assign source. Constant name: ASSIGNED_FROM
37	AssignedTo	The deal originates from a deal assign activity. Constant name: ASSIGNED_TO
40	AssignInitiated	The deal assign initiated from. Constant name: ASSIGN_INITIATED
41	AssignRejected	The deal assign rejected by receiver. Constant name: ASSIGN_REJECTED
42	AssignCancelled	The deal assign cancelled by initiator. Constant name: ASSIGN_CANCELLED
43	AssignExpired	The deal assign has expired. Constant name: ASSIGN_EXPIRED
44	StartOfDay	Start of day position snapshot. Constant name: START_OF_DAY
45	TripartiteFrom	The deal has been assigned using Tripartite agreement. Constant name: TRIPARTITE_FROM
47	TripartiteTo	The deal origins from an assign using Tripartite agreement. Constant name: TRIPARTITE_TO
49	TripartiteInitiated	Tripartite assign has been initiated. Constant name: TRIPARTITE_INITIATED
50	TripartiteApproved	Tripartite assign has been approved. Constant name: TRIPARTITE_APPROVED
51	TripartiteRejected	Tripartite assign has been rejected. Constant name: TRIPARTITE_REJECTED
52	TripartiteCancelled	Tripartite assign has been cancelled. Constant name: TRIPARTITE_CANCELLED
53	TripartiteExpired	Tripartite assign has expired. Constant name: TRIPARTITE_EXPIRED
54	TradeSubaccountModFrom	Position has been moved from this account as Sub account modification. Constant name: TRADE_SUBACCOUNT_MOD_FROM
55	TradeSubaccountModTo	Position has been moved to this account as Sub account modification. Constant name: TRADE_SUBACCOUNT_MOD_TO

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Code	Name	Description
56	ZeroFee	Trade updated for zero fee. Constant name: ZERO_FEE
59	Abandon	Option abandon. Constant name: ABANDON
60	TransferredSpFrom	Position has been moved from this account by Transfer Single Position. Constant name: TRANSFERRED_SP_FROM
61	TransferredSpTo	Position has been moved to this account by Transfer Single Position. Constant name: TRANSFERRED_SP_TO
62	CloseOut	A close-out deal is created by the system to close open positions in a future on expiration of a tradable instrument. Constant name: CLOSE_OUT
63	PartiallySettled	Partially settled payment. Constant name: PARTIALLY_SETTLED
64	NetPayment	Payment from external system. Constant name: NET_PAYMENT
65	FeeVat	VAT amount for booking fee. Constant name: FEE_VAT
66	Cancelled	Trade cancelled. Constant name: CANCELLED
67	CancelledBust	Trade busted. Constant name: CANCELLED_BUST
68	CancelledPriceAdjust	Trade cancelled for price adjust. Constant name: CANCELLED_PRICE_ADJUST
69	Dividend	Dividend payment for dividend neutral contracts. Constant name: DIVIDEND
70	CorporateActionPositionCloseOut	Close out position for Corporate Action. Constant name: CLOSE_OUT_CA
71	CorporateActionNewPosition	Created position for Corporate Action. Constant name: NEW_POSITION_CA
73	InterestOnCollateral	Interest amount on collateral. Constant name: INTEREST_ON_COLLATERAL
74	FundingInterest	Funding interest payment for CFDs. Constant name: FUNDING_INTEREST
76	Deposit	A deposit of an asset in an account. Constant name: DEPOSIT
77	Withdrawal	A withdrawal of an asset from an account. Constant name: WITHDRAWAL
78	TransferredFrom	An opposite trade was created at the original account as a result of a client or TM position transfer. Constant name: TRANSFERRED_FROM
79	TransferredTo	A trade was created at the destination account as a result of a client or TM position transfer. Constant name: TRANSFERRED_TO
80	EndOfDay	End of day position snapshot. Constant name: END_OF_DAY
81	SystemStartup	RTC system startup snapshot. Constant name: SYSTEM_STARTUP

Code	Name	Description
82	DefaultFrom	The position was transferred due to a defaulted member or client. Constant name: DEFAULT_FROM
83	DefaultTo	The position was transferred due to a defaulted member or client. Constant name: DEFAULT_TO
84	Manual	Event due to a manual update. Constant name: MANUAL
85	Migration	An add/update due to migration. Constant name: MIGRATION
86	Commission	Commissions added by members. Constant name: COMMISSION
88	RiskFee	Risk Fee. Constant name: RISK_FEE
90	RiskFeeVat	VAT amount for risk fee. Constant name: RISK_FEE_VAT
91	ReverseTransaction	A position was updated due to a revert of the EOD step. Constant name: REVERSE_TRANSACTION
92	Deleted	A close out, option exercise or abandon trade was marked as deleted due to a revert of the EOD step. Constant name: DELETED

Used in components: [Trades](#)

133.2.220 fromRemainingQuantity

Type: [BigInteger](#)

Used in components: [Trades](#)

133.2.221 fromTM

Type: [String](#)

Used in components: [Trades](#)

133.2.222 fromTradeId

Type: Long

Used in components: [Trades](#)

133.2.223 fromTradeTime

Type: [String](#)

Used in components: [Trades](#)

133.2.224 fromTradingUser

Type: [String](#)

Used in components: [Trades](#)

133.2.225 fullName

Type: [String](#)

Used in messages: [Member](#)

133.2.226 fundingInterest

Type: Long

Used in components: [MemberBalance1](#), [TotalClients](#), [Totals](#)

133.2.227 fundingInterestAmount

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.228 fxCashAmountBF

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.229 fxCashAmountCF

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.230 fxCashAmountMovement

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.231 FXCollateral

FX Collateral input.

Name	Mult.	Type	Description
allowedFXAmount	[1..1]	long	Amount of allowed FX in ZAR. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
availableFXAmount	[1..1]	long	Amount of available Collateral FX Currency. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
currency	[1..1]	String	Available Currency. The alphabetic currency code according to ISO 4217.
valuationPrice	[1..1]	long	Valuation price of FX Currency. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Used in messages: [RegisterFxCollateralReq](#)

133.2.232 fxCollateralQty

Type: Long

Used in components: [FxDailyAccountSummaryDetails](#)

133.2.233 FXCollateralStatus

Status of requested registration of FX collateral.

Name	Mult.	Type	Description
postedQtyFx	[1..1]	long	The resulting posted collateral quantity per FX. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
postedValueFx	[1..1]	long	The resulting posted collateral value in ZAR per FX, after haircut. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
currency	[1..1]	String	Available Currency. The alphabetic currency code according to ISO 4217.
statusText	[1..1]	String	Description of status of the transaction.

Used in messages: [RegisterFXCollateralRsp](#)

133.2.234 fxCollateralValue

Type: Long

Used in components: [FxDailyAccountSummaryDetails](#)

133.2.235 FxDailyAccountSummaryDetails

FX part of the daily account summary.

Name	Mult.	Type	Description
currencyCode	[0..1]	long	The Currency Code, ISO 4217 alphabetic Code. Example: USD
interestRateOnCashCollateral	[0..1]	Long	Interest rate for the currency. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.INTEREST.
interestAmountOnCashCollateral	[0..1]	Long	Interest amount for the currency. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
cashCollateralMovement	[0..1]	Long	Total movement in Cash Collateral for the current day that will be settled in the given currency This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Name	Mult.	Type	Description
fxCollateralQty	[0..1]	Long	FX Collateral position quantity (in FX currency). This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
fxMarketValue	[0..1]	Long	FX collateral position market value (in ZAR). This is the value before haircut: qty * price. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
fxCollateralValue	[0..1]	Long	FX collateral value (in ZAR). This is the value calculated during the collateral process (using haircut%, max value). This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Used in components: [TotalClients](#), [Totals](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.236 [fxMarketValue](#)

Type: Long

Used in components: [FxDailyAccountSummaryDetails](#)

133.2.237 [fxNotionalValue](#)

Type: long

Used in messages: [RiskNodeEvent](#)

133.2.238 [FxRequests](#)

Amount in ZAR per entity that can be covered with FX collateral. Returned as an array in [GetRequests-ForFXCollateralRsp](#).

Name	Mult.	Type	Description
valueDate	[1..1]	String	Value date, format YYYY-MM-DD.

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Name	Mult.	Type	Description
clientId	[1..1]	String	The client ID / TM House.
tradingMemberId	[1..1]	String	The ID of the Trading Member.
clearingMemberId	[1..1]	String	The ID of the Clearing Member.
amount	[1..1]	Long	Amount in ZAR that can be covered with FX. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
ccy	[1..1]	String	Valued Currency.

Used in messages: [GetRequestsForFXCollateralRsp](#)

133.2.239 gamma

Type: [long](#)

Used in messages: [OptionDataEvent](#)

133.2.240 grossNotionalValue

Type: [long](#)

Used in components: [NotionalValues](#)

133.2.241 groupName

Type: [String](#)

Used in messages: [SeriesSpreadGroup](#)

133.2.242 haircut

Type: Long

Used in messages: [EligibleCurrency](#), [EligibleSecurity](#)

133.2.243 handle

Type: **int**

Used in messages: **TaxLogoutReq**, **TaxRemoveSubscriptionReq**, **TaxReplayRsp**, **TaxSnapshotSubscribeRsp**

133.2.244 hasMore

Type: **boolean**

Used in messages: **QueryTradesRsp**

133.2.245 idNumber

Type: **Long**

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq**, **CdUpdateRtcMemberClientReq**, **Member**

133.2.246 imrOfficial

Type: **Long**

Used in messages: **TradableInstrument**

133.2.247 imrStatisticsPeriod

Type: **Long**

Used in messages: **Market**

133.2.248 initialMargin

Type: **Long**

Used in components: **MemberBalance1**, **TotalClients**, **Totals**

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.249 initialMarginMovementCash

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.250 initialMarginMovementSecurities

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.251 initialTradeId

Type: Long

Used in components: [Trades](#)

133.2.252 initialValue

Type: [BigInteger](#)

Used in components: [Trade](#), [Trades](#)

133.2.253 initiatingCM

Type: [String](#)

Used in messages: [CommissionEvent](#)

133.2.254 initiatingExternalAccountId

Type: [String](#)

Used in messages: [AddCommissionReq](#), [CommissionEvent](#)

133.2.255 initiatingTM

Type: [String](#)

Used in messages: [AddCommissionReq](#), [CommissionEvent](#)

133.2.256 initiator

Type: **String**

Used in messages: **ApproveGiveUpReq, CancelGiveUpReq, GiveUpEvent, RejectGiveUpReq, TripartiteAgreement**

133.2.257 instructionId

Type: **long**

Used in components: **Instructions**

133.2.258 Instructions

Settlement instructions suitable to pass on to the settlement systems. The settlement instructions in RTC will be in state PENDING until settlement has been confirmed.

Name	Mult.	Type	Description
instructionId	[0..1]	long	System generated unique ID.
settlementDate	[0..1]	String	Settlement date. The format is yyyy-MM-dd.
referenceNo	[0..1]	String	Message reference no. The reference is built out of 3 components 1. 76 (CM receives payment from JSE) or 77 (CM payments, JSE receives) 2. CM template (from member) 3. Settlement date E.g. 760210515, Merrill Lynch receives payment on May 21, 2015
sendCode	[0..1]	String	JSE BIC.
minusAccount	[0..1]	String	The receiving member account where the position effect should be booked due to this instruction.
senderBIC	[0..1]	String	BIC code of the settlement bank of the paying member. Note that this can be the BIC of the settlement bank of JSE.
senderBranch	[0..1]	String	Branch no of the sender (used for SWIFT).
senderAccountId	[0..1]	String	Account number that the receiving member has in the settlement bank. Note that this can be the account of the clearing house.
externalFromAccount	[0..1]	String	The external account from which the amount should be moved.

Name	Mult.	Type	Description
plusAccount	[0..1]	String	The sending member account where the position effect should be booked due to this instruction.
receiverBIC	[0..1]	String	BIC code of the settlement bank of the receiving member. Note that this can be the BIC of the settlement bank of JSE.
receiverBranch	[0..1]	String	Branch no of the receiver (used for swift).
receiverAccountId	[0..1]	String	Account number that the receiving member has in the settlement bank. Note that this can be the account of the clearing house.
externalToAccount	[0..1]	String	The external account to which the amount should be moved.
amount	[0..1]	Long	The amount to move. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
unconfirmedSettledAmount	[0..1]	long	The sum of reported settled amounts that are waiting for confirmation on a position update. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
settledAmount	[0..1]	long	The sum of reported settled amounts that have been matched to this instruction. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
currencyId	[0..1]	String	Currency in which the amount is settled. The currency code according to ISO 4217.
settlementInstructionState	[0..1]	CodeSet	
settlementRunId	[0..1]	Long	Refers to the parent settlement run.

Used in messages: [GetSettlementInstructionsRsp](#)

133.2.259 instrumentCurrency

Type: [String](#)

Used in components: [Trades](#)

133.2.260 instrumentExternalId

Type: [String](#)

Used in messages: [AtmVolatilityEvent](#), [DividendEvent](#), [YieldEvent](#)

133.2.261 instrumentId

Type: [String](#)

Used in messages: [Instrument](#)

133.2.262 instrumentIdType

Type: [String](#)

Allowed values in InstrumentIdTypeCodeSet:

Code	Name	Description
ISIN	Isin	ISIN identifier. Constant name: ISIN
CUSIP	Cusip	CUSIP identifier. Constant name: CUSIP
SYMB	Symb	SYMBOL identifier. Constant name: SYMB

Used in messages: [Instrument](#)

133.2.263 instrumentMasterId

Type: [String](#)

Used in messages: [EligibleCurrency](#), [EligibleSecurity](#)

133.2.264 instrumentSubType

Type: [String](#)

Allowed values in InstrumentSubTypeCodeSet:

Code	Name	Description
EQUITY	Equity	Equity. Constant name: EQUITY
INDEX	Index	Index. Constant name: INDEX
SINGLE_STOCK	SingleStock	Single Stock. Constant name: SINGLE_STOCK
CFD	CFD	Contract For Difference. Constant name: CFD

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Code	Name	Description
DIVIDEND_NEUTRAL	DividendNeutral	Dividend Neutral. Constant name: DIVIDEND_NEUTRAL
FOREX	Forex	Forex. Constant name: FOREX
FOREX_PAIR	ForexPair	Forex Pair. Constant name: FOREX_PAIR
BOND	Bond	Bond. Constant name: BOND
BASKET	Basket	Basket. Constant name: BASKET
EXOTIC	Exotic	Exotic. Constant name: EXOTIC
FOREX_INDEX	ForexIndex	Forex index. Constant name: FOREX_INDEX
FWDFWD	Fwdfwd	FwdFwd. Constant name: FWDFWD
EXOTIC_OPTION	ExoticOption	Exotic option. Constant name: EXOTIC_OPTION
INTERNATIONAL- _DIVIDEND_NEUTRAL	InternationalDividendNeutral	International dividend neutral. Constant name: INTERNATIONAL_DIVIDEND_NEUTRAL
INTERNATIONAL_EQUITY	InternationalEquity	International equity. Constant name: INTERNATIONAL_EQUITY
INTERNATIONAL_INDEX	InternationalIndex	International index. Constant name: INTERNATIONAL_INDEX
INVERTED	Inverted	Inverted. Constant name: INVERTED
OTHER	Other	Other. Constant name: OTHER
QUANTO	Quanto	Quanto. Constant name: QUANTO
QUANTO_INTL	QuantoIntl	Quanto international. Constant name: QUANTO_INTL
QUANTO_INDEX_DIVIDEND- _NEUTRAL	QuantoIndexDividendNeutral	Quanto index dividend neutral. Constant name: QUANTO_INDEX_DIVIDEND_NEUTRAL
QUANTO_INTL_DIVIDEND- _NEUTRAL	QuantoIntlDividendNeutral	Quanto international dividend neutral. Constant name: QUANTO_INTL_DIVIDEND_NEUTRAL
VARIANCE	Variance	Variance. Constant name: VARIANCE

Used in components: [Trades](#)

Used in messages: [TradableInstrument](#)

133.2.265 instrumentType

Type: [String](#)

Allowed values in InstrumentTypeCodeSet:

Code	Name	Description
FU	Future	Future. Constant name: FUTURE
BO	Bond	Bond. Constant name: BOND
OPT	Option	Parent of OptionTradableInstruments. Constant name: OPTION
SPOT	Spot	Spot type instrument. Constant name: SPOT
CFD	CFD	Contract For Difference. Constant name: CFD

Used in components: [Trades](#)

Used in messages: [TradableInstrument](#)

133.2.266 interestAmountOnCashCollateral

Type: Long

Used in components: [FxDailyAccountSummaryDetails](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.267 interestCommencementDate

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.268 interestRate

Type: Long

Used in components: [InterestRates](#)

133.2.269 interestRateConvention

Type: [String](#)

Allowed values in InterestRateConventionCodeSet:

Code	Name	Description
NACC	NACC	NACC. Constant name: NACC

Used in messages: [Curve](#)

133.2.270 interestRateOnCashCollateral

Type: Long

Used in components: [FxDailyAccountSummaryDetails](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.271 InterestRates

Keeps information about interest rate for a currency

Name	Mult.	Type	Description
currencyId	[0..1]	String	ID of the currency. ISO 4217 alphabetic code.
interestRate	[0..1]	Long	Interest rate for the currency. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Used in messages: [CmBalancing2Event](#)

133.2.272 interestRateSpread

Multiple type definitions: `interestRateSpread[BigInteger, Long]`. Default name used.

Type: [BigInteger](#)

Used in components: [Trade](#), [Trades](#)

133.2.273 interestRateSwapId

Type: Long

Used in messages: [InterestRateSwap](#)

133.2.274 interestRateSwapName

Type: **String**

Used in messages: **InterestRateSwap**

133.2.275 internalAccountId

Type: Long

Used in messages: **QueryTradesReq**

133.2.276 internalCashAccountId

Type: Long

Used in components: **CashAccount**

133.2.277 internalCode

Type: **int**

Used in messages: **TaxReplayEndEvent**

133.2.278 internalId

Type: **String**

Used in messages: **Instrument, TradableInstrument**

133.2.279 internalMarketListId

Type: **String**

Used in messages: **MarketList**

133.2.280 internalSegmentId

Type: **String**

Used in messages: **Segment, TradableInstrument**

133.2.281 internalTradableInstrumentId

Type: Long

Used in messages: [QueryTradesReq](#)

133.2.282 interpolationMethod

Type: [String](#)

Allowed values in InterpolationMethodCodeSet:

Code	Name	Description
LINEAR	Linear	Linear. Constant name: LINEAR
FLAT_FORWARD	FlatForward	Float forward volatility interpolation. Constant name: FLAT_FORWARD
NATURAL_CUBIC_SPLINE	NaturalCubicSpline	Natural cubic spline. Constant name: NATURAL_CUBIC_SPLINE
MONOTONE_PRESERVING	MonotonePreserving	Variant of cubic spline that ensures positive and continuous forward rates. For yield curve interpolation. Constant name: MONOTONE_PRESERVING
MONOTONE_CONVEX	MonotoneConvex	Ensures a positive and continuous forward rate. For yield curve interpolation.. Constant name: MONOTONE_CONVEX

Used in messages: [Curve](#), [Surface](#)

133.2.283 inwardListed

Type: [Boolean](#)

Used in components: [Trades](#)

Used in messages: [TradableInstrument](#)

133.2.284 isBeneficial

Type: [Boolean](#)

Used in components: [Trades](#)

Used in messages: [CdAddRtcMemberClientReq](#), [CdUpdateRtcMemberClientReq](#), [Member](#)

133.2.285 isBuy

Type: boolean

Used in components: [Trade](#), [Trades](#)

Used in messages: [GiveUpEvent](#)

133.2.286 isCall

Type: [Boolean](#)

Used in messages: [TradableInstrument](#)

133.2.287 isClearingHouse

Type: [Boolean](#)

Used in messages: [RiskNode](#)

133.2.288 isClearingHouseAccount

Type: [Boolean](#)

Used in messages: [SettlementAccount](#)

133.2.289 isDefault

Type: [Boolean](#)

Used in messages: [RiskNode](#)

133.2.290 isDefaultClearingHouseAccount

Type: [Boolean](#)

Used in messages: [SettlementAccount](#)

133.2.291 isDisabled

Type: [Boolean](#)

Used in messages: [CdEnableDisableRtcMemberClientReq](#), [CollateralAccount](#), [Member](#)

133.2.292 isDiscretionary

Type: **Boolean**

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.293 isEnabled

Type: **Boolean**

Used in messages: **CdEnableDisableRtcPositionAccountReq, Instrument, Market, MarketList, PositionAccount, Segment, SettlementAccount, TradableInstrument**

133.2.294 isin

Type: **String**

Used in components: **Trades**

Used in messages: **EligibleSecurity, TradableInstrument**

133.2.295 isNettingAccount

Type: **Boolean**

Used in messages: **SettlementAccount**

133.2.296 isNonResident

Type: **boolean**

Used in components: **CashAccount, Trades**

Used in messages: **CdUpdateRtcMemberClientReq, Member**

133.2.297 isProfessional

Type: **Boolean**

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.298 isShariah

Type: **Boolean**

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.299 isStaff

Type: **Boolean**

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.300 issuer

Type: **String**

Used in messages: **Instrument**

133.2.301 isTestSystem

Type: **Boolean**

Used in messages: **TaxLogonRsp**

133.2.302 isTradable

Type: **Boolean**

Used in messages: **TradableInstrument**

133.2.303 isValidTradingBusinessDate

Type: **Boolean**

Used in messages: **CalendarDate**

133.2.304 jspanValue

Type: **long**

Used in messages: **RiskNodeEvent**

133.2.305 key

Multiple type definitions: key[String, int]. Default name used.

Type: **String**

Used in components: **CashAccount**

Used in messages: **AccessGroup, CalendarDate, ClassSpreadGroup, ClearingMemberLink, CollateralAccount, CorporateAction, Country, Currency, CurrentSystemState, Curve, CurveConstituent, Deposit, EligibleCurrency, EligibleSecurity, ForwardRateAgreement, Instrument, InterestRateSwap, Market, MarketList, Member, PositionAccount, RiskNode, RtcCalendar, Segment, SeriesSpreadGroup, SettlementAccount, SubscriptionGroup, Surface, TaxSnapshotSubscribeReq, TradableInstrument, TripartiteAgreement**

133.2.306 largePositionAddOn

Type: **long**

Used in messages: **RiskNodeEvent**

133.2.307 lastMkt

Type: **String**

Used in components: **Trades**

133.2.308 lastPollSequenceNumber

Type: Long

Used in messages: **TaxSnapshotSubscribeReq**

133.2.309 lastPublishedSeqNo

Type: Long

Used in messages: [TaxSnapshotSubscribeRsp](#)

133.2.310 lastTradingDate

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.311 latestSSN

Type: [long](#)

Used in messages: [CdAddRtcMemberClientRsp](#), [CdAddRtcPositionAccountRsp](#), [CdEnableDisableRtc-PositionAccountRsp](#), [CdResponse](#)

133.2.312 ldtDate

Type: [String](#)

Used in components: [DividendFactors](#)

Used in messages: [CorporateAction](#)

133.2.313 liquidationAddOn

Type: [long](#)

Used in messages: [RiskNodeEvent](#)

133.2.314 liquidationPeriod

Multiple type definitions: [liquidationPeriod](#)[Integer, long]. Default name used.

Type: [long](#)

Used in components: [NotionalValues](#)

Used in messages: [TradableInstrument](#)

133.2.315 listingDate

Type: **String**

Used in messages: **TradableInstrument**

133.2.316 listOfAliases

Type: **String**

Used in messages: **Instrument, Member, TradableInstrument**

133.2.317 loginStatus

Type: **int**

Used in messages: **TaxLogonRsp**

133.2.318 logonAccepted

Type: **Boolean**

Used in messages: **TaxLogonRsp**

133.2.319 longInitialValue

Type: **BigInteger**

Used in messages: **AccountPositionEvent**

133.2.320 longMarketValue

Type: **BigInteger**

Used in messages: **AccountPositionEvent**

133.2.321 longName

Type: **String**

Used in messages: **Currency**

133.2.322 longNominalQty

Type: **BigInteger**

Used in messages: **AccountPositionEvent**

133.2.323 longQty

Type: **long**

Used in messages: **AccountPositionEvent**

133.2.324 longSpreadVolume

Type: **BigInteger**

Used in messages: **AccountPositionEvent**

133.2.325 lookbackPeriod

Type: **Long**

Used in messages: **Market**

133.2.326 majorVersion

Type: **int**

Used in messages: **TaxLogonReq**

133.2.327 manualExerciseEndTime

Type: **String**

Used in messages: **Market**

133.2.328 market

Type: **String**

Used in components: **Trades**

Used in messages: **AcceptCommissionReq, AddCommissionReq, CommissionEvent**

133.2.329 marketId

Type: **String**

Used in messages: **ClearingMemberLink, Market, TradableInstrument**

133.2.330 marketList

Type: **String**

Used in components: **Trades**

133.2.331 marketListId

Type: **String**

Used in messages: **MarketList, TradableInstrument**

133.2.332 marketSegment

Type: **String**

Used in components: **Trades**

133.2.333 matchingContact

Type: **String**

Used in messages: **Member**

133.2.334 matchingContactMail

Type: **String**

Used in messages: **Member**

133.2.335 matchingContactPhone

Type: **String**

Used in messages: **Member**

133.2.336 maturityDate

Type: **String**

Used in messages: **TradableInstrument**

133.2.337 maxAmount

Type: Long

Used in messages: **EligibleCurrency**, **EligibleSecurity**

133.2.338 maxLostHeartbeats

Type: **Integer**

Used in messages: **TaxLogonRsp**

133.2.339 maxNumberOfInstrumentsReturned

Type: **Integer**

Used in messages: **GetRiskArrayReq**

133.2.340 maxScaleDown

Type: Long

Used in messages: **Market**

133.2.341 maxScaleUp

Type: Long

Used in messages: **Market**

133.2.342 member

Type: **String**

Used in messages: **TaxLogonReq**, **TaxReplayReq**, **TaxSnapshotSubscribeReq**

133.2.343 MemberBalance1

CM balance 1 information for the CM or one of its cleared TM members.

Name	Mult.	Type	Description
memberId	[0..1]	String	ID of clearing member or trading member.
initialMargin	[0..1]	Long	Total Initial margin for TM house and clients accumulated to the Trading member. Always a positive value. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
additionalMargin	[0..1]	Long	Total additional margin for TM house and clients accumulated to the Trading member. Always a positive value. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
variationMargin	[0..1]	Long	Total Variation margin for TM house and clients. Negative if the total net is a loss. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
dividends	[0..1]	Long	Sum of all Dividends for dividend neutral contracts. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
fundingInterest	[0..1]	Long	Sum of Interest on CFD contracts.

Used in messages: [CmBalancing1Event](#)

133.2.344 MemberBalance2

CM balance 2 information for the CM or one of its cleared TM members.

Name	Mult.	Type	Description
memberId	[0..1]	String	ID of clearing member or trading member.
commissions	[0..1]	Long	Total commission for the specified member ID. A negative number means that the member will pay the amount for commissions. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Name	Mult.	Type	Description
bookingFees	[0..1]	Long	Total net booking fee, including VAT, for the specified member ID. A negative number means that the member will pay the amount. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
riskFees	[0..1]	Long	Total net Fees in respect of initial margin covered with non-cash collateral, for the specified member ID. A negative number means that the member will pay the amount. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
clearingFees	[0..1]	Long	Total net clearing fee, including VAT, for the specified member ID. A negative number means that the member will pay the amount. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
reserved	[0..1]	Long	Total net reserved, for the specified member ID. A negative number means that the member will pay the amount. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Used in messages: [CmBalancing2Event](#)

133.2.345 memberClientId

Type: [String](#)

Used in messages: [CdAddRtcMemberClientClearingLinkReq](#)

133.2.346 memberId

Type: [String](#)

Used in components: [MemberBalance1](#), [MemberBalance2](#)

Used in messages: [ChangePasswordReq](#), [Member](#)

133.2.347 memberType

Type: [Integer](#)

Allowed values in MemberTypeCodeSet:

Code	Name	Description
1	Marketplace	The Clearing House itself. Constant name: MARKETPLACE
5	InformationVendor	An Information Vendor. Constant name: INFORMATION_VENDOR
7	MemberUnit	A member unit is a type of member that must be connected to a parent member, for example to divide an organization into different departments. Trading Member Branches and Clients are both of the type MEMBER_UNIT. Constant name: MEMBER_UNIT
8	ClearingOnlyMember	A Clearing Member. Constant name: CLEARING_ONLY_MEMBER
9	TradingOnlyMember	A Trading Member. Constant name: TRADING_ONLY_MEMBER

Used in messages: [Member](#)

133.2.348 message

Type: [String](#)

Used in messages: [AbandonOptionPositionRsp](#), [AggregateTradesRsp](#), [AllocateTradeRsp](#), [CdAddRtcMemberClientRsp](#), [CdAddRtcPositionAccountRsp](#), [CdEnableDisableRtcPositionAccountRsp](#), [CdResponse](#), [CorrectAllocationErrorRsp](#), [CorrectPrincipalRsp](#), [ExerciseOptionPositionRsp](#), [GetPaymentAdvicesRsp](#), [GetRequestsForFXCollateralRsp](#), [GetRiskArrayRsp](#), [GetSequenceNumbersRsp](#), [GetSettlementInstructionsRsp](#), [ModifyPositionSubAccountRsp](#), [ModifyTradeSubAccountRsp](#), [QueryDividendPaymentFactorsRsp](#), [QueryTradesRsp](#), [RegisterFXCollateralRsp](#), [ResponseMessage](#), [SetCmBalancingStatusRsp](#), [SimpleRsp](#), [TaxEndSnapshot](#), [TaxHeartbeatRsp](#), [TaxLogonRsp](#), [TaxReplayRsp](#), [TaxSnapshotSubscribeRsp](#), [TripartiteAllocationRsp](#), [UpdateTradeReferenceRsp](#)

133.2.349 messageReference

Type: [String](#)

Used in messages: [ResponseMessage](#)

133.2.350 microVersion

Type: [int](#)

Used in messages: [TaxLogonReq](#)

133.2.351 minimumCashLimit

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.352 minimumZARLimit

Type: [Integer](#)

Used in messages: [CdSetMinimumZARLimitReq](#), [RiskNode](#)

133.2.353 minorVersion

Type: [int](#)

Used in messages: [TaxLogonReq](#)

133.2.354 minusAccount

Type: [String](#)

Used in components: [Instructions](#)

133.2.355 moveId

Type: Long

Used in messages: [AggregateTradesReq](#), [AllocateTradeReq](#), [AssignTradeReq](#), [CorrectAllocationErrorReq](#), [CorrectPrincipalReq](#), [ModifyPositionSubAccountReq](#), [ModifyTradeSubAccountReq](#), [TripartiteAllocationReq](#)

133.2.356 mtmPrice

Type: Long

Used in components: [Contracts](#)

133.2.357 multilegReportType

Type: **Integer**

Allowed values in MultilegReportTypeCodeSet:

Code	Name	Description
1	TBC	TBC. Constant name: TBC

Used in components: **RtcTradeExternalData**

133.2.358 name

Type: **String**

Used in messages: **Country, Instrument, Market, MarketList, Segment**

133.2.359 negativePriceAllowed

Type: **Boolean**

Used in messages: **TradableInstrument**

133.2.360 netAmount

Type: Long

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.361 netFromOtherSystems

Type: Long

Used in messages: **AggregatedSummaryClearingMemberEvent**

133.2.362 netNotionalValue

Type: **long**

Used in components: **NotionalValues**

133.2.363 newPassword

Type: **String**

Used in messages: **ChangePasswordReq**

133.2.364 nextSequence

Type: Long

Used in messages: **TaxReplayEndEvent**

133.2.365 nextTradeIds

Multiple type definitions: nextTradeIds[String, long[]]. Default name used.

Type: **long**

Used in components: **Trade, Trades**

Used in messages: **QueryTradesReq**

133.2.366 nominal

Type: Long

Used in messages: **TradableInstrument**

133.2.367 nominatedMember

Type: **String**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.368 nominatedMemberId

Type: **String**

Used in components: **Trades**

133.2.369 nonTradingDaysBeforeDefault

Type: Long

Used in messages: [Market](#)

133.2.370 notionalValueDecimals

Type: [Integer](#)

Used in messages: [Currency](#)

133.2.371 NotionalValues

Object to hold notional values per underlying.

Name	Mult.	Type	Description
netNotionalValue	[0..1]	long	The net notional exposure of the specified underlying instrument. The Net Notional Exposure per Underlying is defined as the aggregated notional exposure (with sign) of all positions in tradable instruments with the same underlying spot. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
grossNotionalValue	[0..1]	long	The gross notional exposure of the specified underlying instrument. Gross is defined as the sum of the absolute notional exposure per position in instruments with the same underlying spot. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
externalInstrumentId	[0..1]	String	The external instrument id. This is the JSE Master ID.
liquidationPeriod	[0..1]	long	The calculated liquidation period. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Used in messages: [RiskNodeEvent](#)

133.2.372 numberOfShares

Type: Long

Used in messages: [TradableInstrument](#)

133.2.373 offBookQuantity

Type: Long

Used in components: [RtcTradeExternalData](#), [Trades](#)

133.2.374 oldPassword

Type: [String](#)

Used in messages: [ChangePasswordReq](#)

133.2.375 onBookQuantity

Type: Long

Used in components: [RtcTradeExternalData](#), [Trades](#)

133.2.376 oneDayVar

Type: Long

Used in messages: [TradableInstrument](#)

133.2.377 optionAllocationModelType

Type: [int](#)

Allowed values in OptionAllocationModelTypeCodeSet:

Code	Name	Description
1	ProRata	Pro-rata allocation. Constant name: PRO_RATA
2	Random	Random allocation. Constant name: RANDOM

Used in messages: [Market](#)

133.2.378 optionDelta

Multiple type definitions: optionDelta[BigInteger, Long]. Default name used.

Type: **BigInteger**

Used in components: **RtcTradeExternalData**, **Trades**

133.2.379 optionStyle

Type: **Integer**

Allowed values in OptionStyleCodeSet:

Code	Name	Description
1	FutureStyle	Future styled. Constant name: FUTURE_STYLE
2	UpfrontPremium	Upfront premium. Constant name: UPFRONT_PREMIUM

Used in messages: **TradableInstrument**

133.2.380 originalPrice

Type: **BigInteger**

Used in components: **Trades**

133.2.381 originalQuantity

Type: **BigInteger**

Used in components: **Trade**, **Trades**

133.2.382 originalTradingSystemMatchId

Type: **String**

Used in components: **RtcTradeExternalData**

133.2.383 origTradeId

Type: Long

Used in components: [Trades](#)

133.2.384 outsidePriceBand

Type: boolean

Used in components: [RtcTradeExternalData](#)

133.2.385 ownTM

Type: [String](#)

Used in messages: [Member](#)

133.2.386 pageSize

Type: [Integer](#)

Used in messages: [GetPaymentAdvicesReq](#)

133.2.387 parentHouseRiskNodeId

Type: Long

Used in messages: [RiskNode](#)

133.2.388 parentInternalId

Type: [String](#)

Used in messages: [Instrument](#), [MarketList](#), [Segment](#), [TradableInstrument](#)

133.2.389 parentRiskNodeId

Type: Long

Used in messages: [RiskNode](#)

133.2.390 participantUnitId

Type: **String**

Used in components: **CashAccount**, **PaymentAdvices**, **Trades**, **Withdrawals**

Used in messages: **AccessGroup**, **CdAddRtcPositionAccountReq**, **ClearingMemberLink**, **CollateralAccount**, **PositionAccount**, **RiskNode**, **SettlementAccount**

133.2.391 participantUnitType

Type: **Integer**

Allowed values in ParticipantUnitTypeCodeSet:

Code	Name	Description
1	ClearingMember	Clearing Member. Constant name: CLEARING_MEMBER
2	TradingMember	Trading Member. Constant name: TRADING_MEMBER
3	Client	Client. Constant name: CLIENT
4	TradingMemberBranch	Trading Member Branch. Constant name: TRADING_MEMBER_BRANCH
5	InformationVendor	Information Vendor. Constant name: INFORMATION_VENDOR

Used in messages: **Member**

133.2.392 partitionHbtInterval

Type: **Integer**

Used in messages: **TaxLogonRsp**

133.2.393 partitionId

Type: **Integer**

Used in messages: **SubscriptionGroup**

133.2.394 passportNumber

Type: **String**

Used in components: **Trades**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.395 password

Type: **String**

Used in messages: **TaxLogonReq**

133.2.396 PaymentAdvices

An indication that the Clearing Member will deposit additional cash collateral.

Name	Mult.	Type	Description
strateReferenceNo	[1..1]	String	The payment reference generated by the CSD.
strateCode	[1..1]	String	Strate code for the Client or Trading Member.
riskNodeld	[1..1]	Long	Risk node ID, RTC internal ID.
amount	[1..1]	Long	The amount in ZAR that must be called for in cash collateral. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
currency	[1..1]	String	The currency code for the amount field, according to ISO 4217. Normally ZAR.
settlementAmount	[0..1]	Long	The amount in 'settlementCurrency' that must be called for in cash collateral. If the settlementCurrency is not ZAR, this amount has been calculated by RTC using the most recent exchange rate. This field is set by RTC. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
settlementCurrency	[0..1]	String	The currency used to settle this withdrawal. Is the preferred currency for the member/client or ZAR if preferred currency is not set. This field is set by RTC.
clearingMember	[0..1]	String	Clearing Member ID. Set on outbound messages.
paymentAdviceState	[0..1]	CodeSet	The payment advice state
senderRef	[0..1]	String	Unique Id generated by the clearing system.

Name	Mult.	Type	Description
<code>participantUnitId</code>	[0..1]	String	The owner (member or client) of the risk node. Set on outgoing messages from RTC.

Used in messages: `GetPaymentAdvicesRsp`

133.2.397 `paymentAdviceState`

Type: `int`

Allowed values in `PaymentAdviceStateCodeSet`:

Code	Name	Description
0	Received	Constant name: RECEIVED
1	NotifiedToCm	Constant name: NOTIFIED_TO_CM
2	RejectedByCm	Constant name: REJECTED_BY_CM
3	ConfirmedByCm	Constant name: CONFIRMED_BY_CM
4	SettledByCm	Constant name: SETTLED_BY_CM
5	Cancelled	Constant name: CANCELLED

Used in components: `PaymentAdvices`, `Withdrawals`

133.2.398 `paymentDate`

Type: `String`

Used in messages: `DividendEvent`

133.2.399 `pePartitionId`

Type: `Integer`

Used in messages: `Curve`, `Deposit`, `ForwardRateAgreement`, `InterestRateSwap`, `Surface`, `TradableInstrument`

133.2.400 phone

Type: **String**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.401 plusAccount

Type: **String**

Used in components: **Instructions**

133.2.402 pmPartitionId

Type: **Integer**

Used in messages: **Instrument**

133.2.403 pollSequenceNumber

Type: **Long**

Used in messages: **TaxEndSnapshot**

133.2.404 portfolioRisk

Type: **long**

Used in messages: **RiskNodeEvent**

133.2.405 portfolioValue

Type: **long**

Used in messages: **RiskNodeEvent**

133.2.406 positionAccountExternalId

Type: **String**

Used in messages: **CdAddRtcPositionAccountRsp**

133.2.407 positionAccountId

Type: Long

Used in messages: [CdEnableDisableRtcPositionAccountReq](#), [PositionAccount](#)

133.2.408 positionAccountSubType

Type: Integer

Allowed values in PositionAccountSubTypeCodeSet:

Code	Name	Description
1	Suspense	Suspense. Constant name: SUSPENSE
2	Main	Main. Constant name: MAIN
3	Sub	Sub. Constant name: SUB

Used in messages: [CdAddRtcPositionAccountReq](#), [PositionAccount](#)

133.2.409 positionAccountType

Type: Integer

Allowed values in PositionAccountTypeCodeSet:

Code	Name	Description
1	House	House. Constant name: HOUSE
2	Client	Client. Constant name: CLIENT

Used in messages: [CdAddRtcPositionAccountReq](#), [PositionAccount](#), [RiskNode](#)

133.2.410 positionFactor

Type: Long

Used in messages: [CorporateAction](#)

133.2.411 positionReason

Multiple type definitions: positionReason[int, Integer]. Default name used.

Type: **int**

Allowed values in PositionReasonCodeSet:

Code	Name	Description
0	UnknownReason	Unknown reason, an internal error has occurred. Constant name: UNKNOWN_REASON
1	Fee	Booking Fee. Constant name: FEE
2	Trade	New trade. Constant name: TRADE
5	Exercise	The position in the option was closed out due to early exercise, or the option is in-of-money and the option is exercised automatically. The future trade is the result of an option exercise. (early or in-the-money automatically by the system). Constant name: EXERCISE
7	CashSettlementVm	Cash settlement of variation margin. Constant name: CASH_SETTLEMENT_VM
17	SettlementNetting	Positions are concentrated to the settlement accounts and netted out on the original accounts. Constant name: SETTLEMENT_NETTING
18	Settled	A payment or delivery has been processed by an external system and the settlement position is netted out. Constant name: SETTLED
19	Collateral	Collateral position update. Constant name: COLLATERAL
26	AllocatedFrom	The trade is allocated from a trading member account to a client account. Constant name: ALLOCATED_FROM
27	AllocatedTo	The trade originates from an allocation from a trading member account to a client account. Constant name: ALLOCATED_TO
28	AllocationCorrectionFrom	The deal is erroneously moved from the client account to another client account. Constant name: ALLOCATION_CORRECTION_FROM
29	AllocationCorrectionTo	The deal originates from a move from one client account to another client account. Constant name: ALLOCATION_CORRECTION_TO
30	PrincipalCorrectionFrom	A position is moved from a house main account to a house sub account or from a house sub account to a house main account by creating a new deal. Constant name: PRINCIPAL_CORRECTION_FROM

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Code	Name	Description
31	PrincipalCorrectionTo	The deal originates from a move from a client account. Constant name: PRINCIPAL_CORRECTION_TO
32	AccumulatedFrom	The deal was aggregated to another deal. Constant name: ACCUMULATED_FROM
33	AccumulatedTo	The deal originates from a deal aggregation activity. Constant name: ACCUMULATED_TO
34	PosSubaccountModFrom	The position sub account was moved from this account.. Constant name: POS_SUBACCOUNT_MOD_FROM
35	PosSubaccountModTo	The position sub account was moved to this account. Constant name: POS_SUBACCOUNT_MOD_TO
36	AssignedFrom	The deal assign source. Constant name: ASSIGNED_FROM
37	AssignedTo	The deal originates from a deal assign activity. Constant name: ASSIGNED_TO
40	AssignInitiated	The deal assign initiated from. Constant name: ASSIGN_INITIATED
41	AssignRejected	The deal assign rejected by receiver. Constant name: ASSIGN_REJECTED
42	AssignCancelled	The deal assign cancelled by initiator. Constant name: ASSIGN_CANCELLED
43	AssignExpired	The deal assign has expired. Constant name: ASSIGN_EXPIRED
44	StartOfDay	Start of day position snapshot. Constant name: START_OF_DAY
45	TripartiteFrom	The deal has been assigned using Tripartite agreement. Constant name: TRIPARTITE_FROM
47	TripartiteTo	The deal origins from an assign using Tripartite agreement. Constant name: TRIPARTITE_TO
49	TripartiteInitiated	Tripartite assign has been initiated. Constant name: TRIPARTITE_INITIATED
50	TripartiteApproved	Tripartite assign has been approved. Constant name: TRIPARTITE_APPROVED
51	TripartiteRejected	Tripartite assign has been rejected. Constant name: TRIPARTITE_REJECTED
52	TripartiteCancelled	Tripartite assign has been cancelled. Constant name: TRIPARTITE_CANCELLED
53	TripartiteExpired	Tripartite assign has expired. Constant name: TRIPARTITE_EXPIRED
54	TradeSubaccountModFrom	Position has been moved from this account as Sub account modification. Constant name: TRADE_SUBACCOUNT_MOD_FROM

Post-trade EMAPI Clearing

Code	Name	Description
55	TradeSubaccountModTo	Position has been moved to this account as Sub account modification. Constant name: TRADE_SUBACCOUNT_MOD_TO
56	ZeroFee	Trade updated for zero fee. Constant name: ZERO_FEE
59	Abandon	Option abandon. Constant name: ABANDON
60	TransferredSpFrom	Position has been moved from this account by Transfer Single Position. Constant name: TRANSFERRED_SP_FROM
61	TransferredSpTo	Position has been moved to this account by Transfer Single Position. Constant name: TRANSFERRED_SP_TO
62	CloseOut	A close-out deal is created by the system to close open positions in a future on expiration of a tradable instrument. Constant name: CLOSE_OUT
63	PartiallySettled	Partially settled payment. Constant name: PARTIALLY_SETTLED
64	NetPayment	Payment from external system. Constant name: NET_PAYMENT
65	FeeVat	VAT amount for booking fee. Constant name: FEE_VAT
66	Cancelled	Trade cancelled. Constant name: CANCELLED
67	CancelledBust	Trade busted. Constant name: CANCELLED_BUST
68	CancelledPriceAdjust	Trade cancelled for price adjust. Constant name: CANCELLED_PRICE_ADJUST
69	Dividend	Dividend payment for dividend neutral contracts. Constant name: DIVIDEND
70	CorporateActionPositionCloseOut	Close out position for Corporate Action. Constant name: CLOSE_OUT_CA
71	CorporateActionNewPosition	Created position for Corporate Action. Constant name: NEW_POSITION_CA
73	InterestOnCollateral	Interest amount on collateral. Constant name: INTEREST_ON_COLLATERAL
74	FundingInterest	Funding interest payment for CFDs. Constant name: FUNDING_INTEREST
76	Deposit	A deposit of an asset in an account. Constant name: DEPOSIT
77	Withdrawal	A withdrawal of an asset from an account. Constant name: WITHDRAWAL
78	TransferredFrom	An opposite trade was created at the original account as a result of a client or TM position transfer. Constant name: TRANSFERRED_FROM
79	TransferredTo	A trade was created at the destination account as a result of a client or TM position transfer. Constant name: TRANSFERRED_TO
80	EndOfDay	End of day position snapshot. Constant name: END_OF_DAY

Code	Name	Description
81	SystemStartup	RTC system startup snapshot. Constant name: SYSTEM_STARTUP
82	DefaultFrom	The position was transferred due to a defaulted member or client. Constant name: DEFAULT_FROM
83	DefaultTo	The position was transferred due to a defaulted member or client. Constant name: DEFAULT_TO
84	Manual	Event due to a manual update. Constant name: MANUAL
85	Migration	An add/update due to migration. Constant name: MIGRATION
86	Commission	Commissions added by members. Constant name: COMMISSION
88	RiskFee	Risk Fee. Constant name: RISK_FEE
90	RiskFeeVat	VAT amount for risk fee. Constant name: RISK_FEE_VAT
91	ReverseTransaction	A position was updated due to a revert of the EOD step. Constant name: REVERSE_TRANSACTION
92	Deleted	A close out, option exercise or abandon trade was marked as deleted due to a revert of the EOD step. Constant name: DELETED

Used in components: [Trades](#)

Used in messages: [AccountPositionEvent](#), [AccountTradeEvent](#)

133.2.412 positionTimestamp

Type: [String](#)

Used in messages: [AccountPositionEvent](#), [AccountTradeEvent](#)

133.2.413 positionType

Type: [int](#)

Allowed values in PositionTypeCodeSet:

Code	Name	Description
1	Actual	A position of type ACTUAL represents ownership of the position. Constant name: ACTUAL

Code	Name	Description
2	Settlement	A position of type SETTLEMENT represents changed of the position on the settlement date. Constant name: SETTLEMENT

Used in messages: [AccountPositionEvent](#), [AccountTradeEvent](#)

133.2.414 possDup

Type: [boolean](#)

Used in messages: [AcceptCommissionReq](#), [CdAddCashAccountReq](#), [CdAddRtcMemberClientClearingLinkReq](#), [CdAddRtcMemberClientReq](#), [CdAddRtcPositionAccountReq](#), [CdEnableDisableRtcMemberClientReq](#), [CdEnableDisableRtcPositionAccountReq](#), [CdSetClientAMPercentageReq](#), [CdSetClientRiskLimitReq](#), [CdSetMinimumZARLimitReq](#), [CdSetTradingMemberAMPercentageReq](#), [CdSetTradingMemberRiskLimitReq](#), [CdUpdateCashAccountReq](#), [CdUpdateRtcMemberClientReq](#), [ChangePasswordReq](#)

133.2.415 possDupSessId

Type: [Integer](#)

Used in messages: [TaxLogonReq](#)

133.2.416 postedQtyFx

Type: [long](#)

Used in components: [FXCollateralStatus](#)

133.2.417 postedValueFx

Type: [long](#)

Used in components: [FXCollateralStatus](#)

133.2.418 preferredCcy

Type: [String](#)

Used in messages: [CdAddRtcMemberClientReq](#), [CdUpdateRtcMemberClientReq](#), [Member](#)

133.2.419 presentValue

Type: Long

Used in components: [DividendFactors](#)

133.2.420 prevInstrumentId

Type: [String](#)

Used in messages: [Instrument](#)

133.2.421 prevInstrumentIdType

Type: [String](#)

Allowed values in InstrumentIdTypeCodeSet:

Code	Name	Description
ISIN	Isin	ISIN identifier. Constant name: ISIN
CUSIP	Cusip	CUSIP identifier. Constant name: CUSIP
SYMB	Symb	SYMBOL identifier. Constant name: SYMB

Used in messages: [Instrument](#)

133.2.422 previousAdditionalMargin

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.423 previousInitialMargin

Type: Long

Used in components: [TotalClients](#), [Totals](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.424 previousTradeIds

Multiple type definitions: previousTradeIds[String, long[]]. Default name used.

Type: **long**

Used in components: **Trade, Trades**

Used in messages: **QueryTradesReq**

133.2.425 price

Multiple type definitions: price[BigInteger, Long]. Default name used.

Type: **BigInteger**

Used in components: **Trade, Trades**

Used in messages: **CorporateAction, GiveUpEvent, ModifyPositionSubAccountReq, OptionDataEvent, PriceEvent**

133.2.426 priceCCY

Type: **String**

Used in messages: **EligibleCurrency**

133.2.427 priceCurrency

Type: **String**

Used in messages: **TradableInstrument**

133.2.428 priceFormat

Multiple type definitions: priceFormat[int, Integer]. Default name used.

Type: **int**

Used in messages: **Curve, TradableInstrument**

133.2.429 priceProxyMasterID

Type: **String**

Used in messages: **TradableInstrument**

133.2.430 primaryMarketId

Type: **String**

Used in messages: **Instrument**

133.2.431 prio

Type: **Integer**

Used in messages: **EligibleCurrency**

133.2.432 quantity

Multiple type definitions: quantity[BigInteger, long]. Default name used.

Type: **long**

Used in components: **Destinations**

Used in messages: **AbandonOptionPositionReq, AssignTradeReq, ExerciseOptionPositionReq, GiveUpEvent, ModifyPositionSubAccountReq, TripartiteAllocationReq**

133.2.433 rate

Type: **long**

Used in messages: **CurveEvent**

133.2.434 reason

Type: **String**

Used in messages: **CancelGiveUpReq, RejectGiveUpReq**

133.2.435 receivedSecuritiesAmount

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.436 receiverAccountId

Type: [String](#)

Used in components: [Instructions](#)

133.2.437 receiverBIC

Type: [String](#)

Used in components: [Instructions](#)

133.2.438 receiverBranch

Type: [String](#)

Used in components: [Instructions](#)

133.2.439 redemptionFraction

Type: Long

Used in messages: [TradableInstrument](#)

133.2.440 reference

Type: [String](#)

Used in components: [Destinations](#), [Trade](#), [Trades](#)

Used in messages: [AggregateTradesReq](#), [AssignTradeReq](#), [CorrectAllocationErrorReq](#), [CorrectPrincipalReq](#), [GiveUpEvent](#), [ModifyPositionSubAccountReq](#), [TripartiteAllocationReq](#), [UpdateTradeReferenceReq](#)

133.2.441 referenceNo

Type: **String**

Used in components: **Instructions**

133.2.442 registeredCashAmount

Type: Long

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.443 registeredSecuritiesAmount

Type: Long

Used in components: **TotalClients, Totals**

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.444 remainingQuantity

Type: **BigInteger**

Used in components: **Trade, Trades**

133.2.445 reply

Type: **String**

Used in messages: **SimpleRsp, TaxHeartbeatRsp, TaxLogonRsp, TaxReplayRsp, TaxSnapshotSubscribeRsp**

133.2.446 reportedTime

Type: **String**

Used in components: **RtcTradeExternalData, Trades**

133.2.447 requestedSecuritiesAmount

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.448 requestType

Type: [int](#)

Allowed values in ReplayRequestTypeCodeSet:

Code	Name	Description
0	Replay	Request to replay specific events; no future updates. Constant name: REPLAY
1	ReplayUnsegmented	Request to replay specific events without having to issue requests for new segments. Constant name: REPLAY_UNSEGMENTED
2	ReplaySubscription	Request for unsegmented replay of events up to the latest and for subsequent subscription to future updates. Constant name: REPLAY_SUBSCRIPTION

Used in messages: [TaxReplayReq](#), [TaxSnapshotSubscribeReq](#)

133.2.449 rerunReason

Type: [String](#)

Used in messages: [CurrentSystemState](#)

133.2.450 reserved

Type: Long

Used in components: [MemberBalance2](#)

133.2.451 reserved1

Type: Long

Used in components: [TotalClients](#), [Totals](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.452 reserved2

Type: Long

Used in components: [TotalClients](#), [Totals](#)

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.453 reservedQuantity

Type: [BigInteger](#)

Used in components: [Trade](#), [Trades](#)

133.2.454 resetLagPeriod

Type: [int](#)

Used in messages: [ForwardRateAgreement](#), [InterestRateSwap](#)

133.2.455 resetLagPeriodType

Type: [String](#)

Allowed values in PeriodTypeCodeSet:

Code	Name	Description
DAYS	Days	Days. Constant name: DAYS
MONTHS	Months	Months. Constant name: MONTHS
YEARS	Years	Years. Constant name: YEARS

Used in messages: [ForwardRateAgreement](#), [InterestRateSwap](#)

133.2.456 riskArray

Type: Long

Used in components: [Contracts](#)

133.2.457 riskFeeAmount

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.458 riskFees

Type: Long

Used in components: [MemberBalance2](#)

133.2.459 riskFeeVatAmount

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.460 riskLimit

Type: Long

Used in messages: [CdSetClientRiskLimitReq](#), [CdSetTradingMemberRiskLimitReq](#), [RiskNode](#), [RiskNodeEvent](#)

133.2.461 riskNode

Type: Long

Used in messages: [PositionAccount](#)

133.2.462 riskNodeId

Type: Long

Used in components: [PaymentAdvices](#), [Withdrawals](#)

Used in messages: [CollateralAccount](#), [DailyAccountSummaryDetailsEvent](#), [RiskNode](#), [RiskNodeEvent](#)

133.2.463 riskNodeName

Type: **String**

Used in messages: **RiskNode**

133.2.464 rollsOn

Type: **String**

Allowed values in RollsOnConventionCodeSet:

Code	Name	Description
DAY	Day	Day(m). Constant name: DAY
START_OF_MONTH	StartOfMonth	Start of month. Constant name: START_OF_MONTH
END_OF_MONTH	EndOfMonth	End of month. Constant name: END_OF_MONTH
IMM_DAY	ImmDay	IMM Day. (3rd Monday of month). Constant name: IMM_DAY

Used in messages: **Deposit**, **ForwardRateAgreement**, **InterestRateSwap**

133.2.465 rtcCalendarId

Type: **String**

Used in messages: **Deposit**, **ForwardRateAgreement**, **InterestRateSwap**, **RtcCalendar**, **TradableInstrument**

133.2.466 rtcInternalId

Type: Long

Used in messages: **Instrument**

133.2.467 RtcTradeExternalData

RtcTradeExternalData contains trade attributes specific for this configuration of RTC.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
tradingSystemMatchId	[0..1]	String	A system set identifier of the matched trade that was used to enter this trade into the system.
tradingSystemLinkId	[0..1]	String	A system set identifier of the matched trade that was used to enter this trade into the system.
aggressor	[0..1]	Boolean	Aggressor from Trading System.
capacity	[0..1]	CodeSet	Capacity from Trading System.
tradeType	[0..1]	CodeSet	Trade Type from Trading System.
tradingSystemTradeHalfId	[0..1]	String	A system set identifier of the trade half from the external trading system.
clientOrderId	[0..1]	String	Reference to an order in the trading system.
outsidePriceBand	[0..1]	boolean	Flag to indicate that the trade price is outside price band. Used both on trades from trading system and on trades created in Deal Management.
zeroFeeFlag	[0..1]	boolean	Flag to indicate that the trade is marked for zero fee.
timeOfEntry	[0..1]	String	Timestamp from Trading System. Format 2014-11-18 13:24:21.
tradingUser	[0..1]	String	The dealer in the trading system.
onBookQuantity	[0..1]	Long	Quantity from trading system for on-book trades. 0 if trade is Off-book. Kept on each side and not changed after trade management unless for accumulations. When an accumulated trade is partly allocated, on- book and off-book quantities are no longer maintained. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
offBookQuantity	[0..1]	Long	Quantity from trading system for reported trades. 0 if trade is On-book. Kept on each side and not changed after trade management unless for accumulations. When an accumulated trade is partly allocated, on- book and off-book quantities are no longer maintained. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
originalTradingSystemMatchId	[0..1]	String	Refers to the original trade. Only used when receiving cancelled trades from the trading system.
agreedTime	[0..1]	String	Time agreed between TM1 and TM2. Only applicable for reported trades. The format is yyyyMMdd- HH:mm:ss.fff.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
reportedTime	[0..1]	String	The time the reported trade was received on the trading system (system generated). The format is yyyyMMdd-HH:mm:ss.fff.
optionDelta	[0..1]	BigInteger	Option delta from the trading system. Valid for Options. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
firmTradeId	[0..1]	String	Free text field carried from the trading system for off book trades.
tradeReportId	[0..1]	String	Free text field carried from the trading system for on and off book trades.
eventLinkId	[0..1]	String	Unique key for all trades generated from a single event. Will only be populated for strategy trades.
tradeSubType	[1..1]	String	Trade sub type used for trades.
multilegReportType	[0..1]	CodeSet	Multileg Report Type from Trading System.

Used in components: [Trade](#)

133.2.468 saturdaysSundaysClosed

Type: [Boolean](#)

Used in messages: [RtcCalendar](#)

133.2.469 schedulerState

Type: [Integer](#)

Allowed values in SchedulerStateCodeSet:

Code	Name	Description
1	Normal	Normal state during daily operations. Constant name: NORMAL
2	RerunEod	This state is used during End of Day rerun. Constant name: RERUN_EOD
3	IntradayMarginCall	This current system state is used during Intraday Margin Call. Constant name: INTRADAY_MARGIN_CALL
4	Rebalancing	This current system state is used during the Start of Day Collateral Process. Constant name: REBALANCING

Used in messages: [CurrentSystemState](#)

133.2.470 secondaryFirmReference

Type: [String](#)

Used in messages: [AddCommissionReq](#), [CommissionEvent](#)

133.2.471 sector

Type: [String](#)

Used in messages: [Instrument](#)

133.2.472 securitiesAmountBF

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.473 securitiesAmountCF

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.474 securitiesAmountMovement

Type: Long

Used in messages: [DailyAccountSummaryDetailsEvent](#)

133.2.475 segmentId

Type: [String](#)

Used in messages: [Segment](#), [TradableInstrument](#)

133.2.476 segmentSize

Type: **Integer**

Used in messages: **TaxReplayReq**

133.2.477 sendCode

Type: **String**

Used in components: **Instructions**

133.2.478 senderAccountId

Type: **String**

Used in components: **Instructions**

133.2.479 senderBIC

Type: **String**

Used in components: **Instructions**

133.2.480 senderBranch

Type: **String**

Used in components: **Instructions**

133.2.481 senderRef

Type: **String**

Used in components: **PaymentAdvices, Withdrawals**

133.2.482 sequenceNumber

Type: long

Used in messages: AccountPositionEvent, AccountTradeEvent, AggregatedSummaryClearingMemberEvent, AggregatedSummaryTradingMemberEvent, AtmVolatilityEvent, CmBalancing1Event, CmBalancing2Event, CommissionEvent, CurveEvent, DailyAccountSummaryDetailsEvent, DividendEvent, GetSequenceNumbersRsp, GiveUpEvent, OptionDataEvent, PriceEvent, ReadyConfirmAvailableFXEvent, RiskNodeEvent, SurfaceEvent, TaxReplayReq, TaxSnapshotSubscribeReq, WithdrawalNotificationEvent, YieldEvent

133.2.483 settledAmount

Type: long

Used in components: Instructions

133.2.484 settlementAccountId

Type: Long

Used in messages: SettlementAccount

133.2.485 settlementAccountName

Type: String

Used in messages: SettlementAccount

133.2.486 settlementAmount

Type: Long

Used in components: PaymentAdvices, Withdrawals

133.2.487 settlementBank

Type: String

Used in components: CashAccount

133.2.488 settlementBankAccountId

Type: **String**

Used in components: **CashAccount**

133.2.489 settlementBankBranch

Type: **String**

Used in components: **CashAccount**

133.2.490 settlementCurrency

Type: **String**

Used in components: **PaymentAdvices, Withdrawals**

133.2.491 settlementCycle

Type: **Integer**

Used in messages: **TradableInstrument**

133.2.492 settlementDate

Type: **String**

Used in components: **DividendFactors, Instructions**

Used in messages: **AccountPositionEvent, AccountTradeEvent, CmBalancing1Event, CmBalancing2Event, DailyAccountSummaryDetailsEvent, GetPaymentAdvicesReq, GetSettlementInstructionsReq**

133.2.493 settlementInstructionState

Type: **String**

Allowed values in SettlementInstructionStateCodeSet:

Code	Name	Description
CREATED	Created	The instruction has been created but processing has not yet started. Constant name: CREATED
PENDING	Pending	The processing has started for the instruction. Constant name: PENDING
PARTIALLY_SETTLED	PartiallySettled	The instruction has been partially settled. Constant name: PARTIALLY_SETTLED
SETTLED	Settled	The instruction has been completely settled, i.e. the settled amount is the same as the requested amount. This is an end state. Constant name: SETTLED
CANCELLED	Cancelled	The instruction has been cancelled. This is an end state. Constant name: CANCELLED
FAILED	Failed	The instruction has failed. This may be used by an external part if there is something wrong with the instruction, for example an erroneous account number. Not used in JSE. Constant name: FAILED

Used in components: [Instructions](#)

Used in messages: [GetSettlementInstructionsReq](#)

133.2.494 settlementMargin

Type: [long](#)

Used in messages: [RiskNodeEvent](#)

133.2.495 settlementRunId

Type: Long

Used in components: [Instructions](#)

Used in messages: [GetSettlementInstructionsReq](#)

133.2.496 settlementType

Type: [int](#)

Allowed values in SettlementTypeCodeSet:

Code	Name	Description
1	Cash	Constant name: CASH
2	Physical	Constant name: PHYSICAL
3	CashOrPhysical	Constant name: CASH_OR_PHYSICAL

Used in messages: [TradableInstrument](#)

133.2.497 shortInitialValue

Type: [BigInteger](#)

Used in messages: [AccountPositionEvent](#)

133.2.498 shortMarketValue

Type: [BigInteger](#)

Used in messages: [AccountPositionEvent](#)

133.2.499 shortName

Type: [String](#)

Used in components: [Trades](#)

Used in messages: [Instrument](#), [TradableInstrument](#)

133.2.500 shortNominalQty

Type: [BigInteger](#)

Used in messages: [AccountPositionEvent](#)

133.2.501 shortQty

Type: [long](#)

Used in messages: [AccountPositionEvent](#)

133.2.502 shortSpreadVolume

Type: [BigInteger](#)

Used in messages: [AccountPositionEvent](#)

133.2.503 smrOfficial

Type: Long

Used in messages: [TradableInstrument](#)

133.2.504 snapshotSize

Type: Long

Used in messages: [TaxEndSnapshot](#)

133.2.505 ssgId

Type: [Integer](#)

Used in messages: [ClassSpreadGroup](#), [SeriesSpreadGroup](#)

133.2.506 ssmr

Type: Long

Used in messages: [ClassSpreadGroup](#)

133.2.507 startInstrumentOffset

Type: [Integer](#)

Used in messages: [GetRiskArrayReq](#)

133.2.508 state

Multiple type definitions: state[String, int]. Default name used.

Type: **String**

Allowed values in StateCodeSet:

Code	Name	Description
REGISTERED	Registered	Registered. Constant name: Registered
COLLATERAL_CALCULATED	CollateralCalculated	Collateral calculated. Constant name: CollateralCalculated
COLLATERAL_SEC- _REGISTERED	CollateralSecRegistered	Collateral sec calculated. Constant name: CollateralSecRegistered
COLLATERAL_SEC- _STEPOVER	CollateralSecStepover	Collateral sec stepover. Constant name: CollateralSecStepover
COLLATERAL_FX- _REGISTERED	CollateralFxRegistered	Collateral FX registered. Constant name: CollateralFxRegistered
COLLATERAL_FX- _STEPOVER	CollateralFxStepover	Collateral FX stepover. Constant name: CollateralFxStepover
COLLATERAL_CASH- _SETTLED	CollateralCashSettled	Collateral cash settled. Constant name: CollateralCashSettled
CLIENT_PAYMENTS	ClientPayments	Client payments. Constant name: ClientPayments
REBALANCING	Rebalancing	Rebalancing. Constant name: Rebalancing

Used in messages: **DailyAccountSummaryDetailsEvent, GiveUpEvent**

133.2.509 stateSequenceNumber

Type: **long**

Used in components: **CashAccount**

Used in messages: **AccessGroup, CalendarDate, ClassSpreadGroup, ClearingMemberLink, CollateralAccount, CorporateAction, Country, Currency, CurrentSystemState, Curve, CurveConstituent, Deposit, EligibleCurrency, EligibleSecurity, ForwardRateAgreement, Instrument, InterestRateSwap, Market, MarketList, Member, PositionAccount, RiskNode, RtcCalendar, Segment, SeriesSpreadGroup, SettlementAccount, SubscriptionGroup, Surface, TradableInstrument, TripartiteAgreement**

133.2.510 status

Multiple type definitions: status[int, String]. Default name used.

Type: **int**

Used in messages: **CommissionEvent, CorporateAction, TaxSessionStatus**

133.2.511 statusCode

Type: **int**

Used in messages: **TaxReplayEndEvent**

133.2.512 statusMessage

Type: **String**

Used in messages: **TaxReplayEndEvent**

133.2.513 statusText

Type: **String**

Used in components: **FXCollateralStatus**

Used in messages: **CorporateAction, DailyAccountSummaryDetailsEvent**

133.2.514 statusTimestamp

Type: **String**

Used in messages: **CorporateAction**

133.2.515 step

Type: **String**

Allowed values in CmBalancingStepCodeSet:

Code	Name	Description
CM_BALANCING_1	CmBalancing1	Step 1, involves IM, AM, VM, dividends, funding etc. Constant name: CM_BALANCING_1
CM_BALANCING_2	CmBalancing2	Step 2, involves fees. Constant name: CM_BALANCING_2

Used in messages: [SetCmBalancingStatusReq](#)

133.2.516 strateCode

Type: [String](#)

Used in components: [PaymentAdvices](#), [Withdrawals](#)

Used in messages: [CdAddRtcMemberClientReq](#), [CdUpdateRtcMemberClientReq](#), [DailyAccountSummaryDetailsEvent](#), [Member](#)

133.2.517 strateReferenceNo

Type: [String](#)

Used in components: [PaymentAdvices](#), [Withdrawals](#)

133.2.518 stressPeriodEndDate

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.519 stressPeriodStartDate

Type: [String](#)

Used in messages: [TradableInstrument](#)

133.2.520 strike

Multiple type definitions: [strike](#)[[BigInteger](#), [Long](#)]. Default name used.

Type: **BigInteger**

Used in components: **Trades**

Used in messages: **TradableInstrument**

133.2.521 strikeOrMoneyness

Type: Long

Used in messages: **SurfaceEvent**

133.2.522 strikePrice

Type: Long

Used in components: **Contracts**

133.2.523 strippedInRtc

Type: **Boolean**

Used in messages: **Curve**

133.2.524 subCode

Type: **int**

Used in messages: **AbandonOptionPositionRsp, AggregateTradesRsp, AllocateTradeRsp, CdAddRtcMemberClientRsp, CdAddRtcPositionAccountRsp, CdEnableDisableRtcPositionAccountRsp, CdResponse, CorrectAllocationErrorRsp, CorrectPrincipalRsp, ExerciseOptionPositionRsp, GetPaymentAdvicesRsp, GetRequestsForFXCollateralRsp, GetRiskArrayRsp, GetSettlementInstructionsRsp, ModifyPositionSubAccountRsp, ModifyTradeSubAccountRsp, QueryDividendPaymentFactorsRsp, QueryTradesRsp, RegisterFXCollateralRsp, ResponseMessage, SetCmBalancingStatusRsp, SimpleRsp, TaxEndSnapshot, TaxHeartbeatRsp, TaxLogonRsp, TaxReplayRsp, TaxSnapshotSubscribeRsp, TripartiteAllocationRsp, UpdateTradeReferenceRsp**

133.2.525 subId

Type: **long**

Used in messages: **AccountPositionEvent**

133.2.526 subscriptionGroup

Multiple type definitions: subscriptionGroup[int, Integer]. Default name used.

Type: **int**

Used in messages: **AccessGroup, AccountPositionEvent, AccountTradeEvent, AggregatedSummaryClearingMemberEvent, AggregatedSummaryTradingMemberEvent, CmBalancing1Event, CmBalancing2Event, CommissionEvent, DailyAccountSummaryDetailsEvent, GiveUpEvent, ReadyConfirmAvailableFXEvent, RiskNodeEvent, TaxEndSnapshot, TaxReplayEndEvent, TaxReplayReq, TaxReplayStartEvent, TaxStartSnapshot, WithdrawalNotificationEvent**

133.2.527 subscriptionGroupId

Multiple type definitions: subscriptionGroupId[int, Integer]. Default name used.

Type: **int**

Used in messages: **AtmVolatilityEvent, CurveEvent, DividendEvent, GetSequenceNumbersReq, GetSequenceNumbersRsp, OptionDataEvent, PriceEvent, SubscriptionGroup, SurfaceEvent, TradableInstrument, YieldEvent**

133.2.528 surfaceExternalId

Type: **String**

Used in messages: **SurfaceEvent**

133.2.529 surfaceId

Type: **Long**

Used in messages: **Surface**

133.2.530 surfaceName

Type: **String**

Used in messages: **Surface**

133.2.531 systemName

Type: **String**

Used in messages: **TaxLogonRsp**

133.2.532 tag

Type: **String**

Allowed values in CondTypeCodeSet:

Code	Name	Description
ANY	Any	Used to get the latest entry regardless of condition. Constant name: ANY
INDICATIVE	Indicative	Indicative. Constant name: INDICATIVE
END_OF_DAY- _SETTLEMENT	EndOfDaySettlement	EoD Margin Call. Constant name: END_OF_DAY_SETTLEMENT
INTRA_DAY_1- _SETTLEMENT	IntraDay1Settlement	Intra day margin call. Constant name: INTRA_DAY_1_SETTLEMENT
INTRA_DAY_2- _SETTLEMENT	IntraDay2Settlement	Intra day margin call. Constant name: INTRA_DAY_2_SETTLEMENT
INTRA_DAY_3- _SETTLEMENT	IntraDay3Settlement	Intra day margin call. Constant name: INTRA_DAY_3_SETTLEMENT
INTRA_DAY_4- _SETTLEMENT	IntraDay4Settlement	Intra day margin call. Constant name: INTRA_DAY_4_SETTLEMENT
INTRA_DAY_5- _SETTLEMENT	IntraDay5Settlement	Intra day margin call. Constant name: INTRA_DAY_5_SETTLEMENT
INTRA_DAY_6- _SETTLEMENT	IntraDay6Settlement	Intra day margin call. Constant name: INTRA_DAY_6_SETTLEMENT
INTRA_DAY_7- _SETTLEMENT	IntraDay7Settlement	Intra day margin call. Constant name: INTRA_DAY_7_SETTLEMENT
INTRA_DAY_8- _SETTLEMENT	IntraDay8Settlement	Intra day margin call. Constant name: INTRA_DAY_8_SETTLEMENT
INTRA_DAY_9- _SETTLEMENT	IntraDay9Settlement	Intra day margin call. Constant name: INTRA_DAY_9_SETTLEMENT
INTRA_DAY_10- _SETTLEMENT	IntraDay10Settlement	Intra day margin call. Constant name: INTRA_DAY_10_SETTLEMENT

Used in messages: **AggregatedSummaryClearingMemberEvent, AggregatedSummaryTradingMem-**

berEvent, DailyAccountSummaryDetailsEvent

133.2.533 tenorPeriod

Type: **int**

Used in messages: **Deposit**, **ForwardRateAgreement**, **InterestRateSwap**

133.2.534 tenorPeriodType

Type: **String**

Allowed values in PeriodTypeCodeSet:

Code	Name	Description
DAYS	Days	Days. Constant name: DAYS
MONTHS	Months	Months. Constant name: MONTHS
YEARS	Years	Years. Constant name: YEARS

Used in messages: **Deposit**, **ForwardRateAgreement**, **InterestRateSwap**

133.2.535 text

Type: **String**

Used in components: **Trades**

133.2.536 ticket

Type: Long

Used in messages: **TaxLogonReq**

133.2.537 timeCancelled

Type: **String**

Used in messages: **GiveUpEvent**

133.2.538 timeComplete

Type: **String**

Used in messages: **GiveUpEvent**

133.2.539 timeInitiated

Type: **String**

Used in messages: **GiveUpEvent**

133.2.540 timeOfEntry

Type: **String**

Used in components: **RtcTradeExternalData, Trades**

133.2.541 timestamp

Type: **String**

Used in components: **CashAccount, Contracts, DividendFactors**

Used in messages: **AccessGroup, AggregatedSummaryClearingMemberEvent, AggregatedSummaryTradingMemberEvent, AtmVolatilityEvent, CalendarDate, ClassSpreadGroup, ClearingMemberLink, CollateralAccount, CorporateAction, Country, Currency, CurrentSystemState, Curve, CurveConstituent, CurveEvent, DailyAccountSummaryDetailsEvent, Deposit, DividendEvent, EligibleCurrency, EligibleSecurity, ForwardRateAgreement, Instrument, InterestRateSwap, Market, MarketList, Member, OptionDataEvent, PositionAccount, PriceEvent, RiskNode, RtcCalendar, Segment, SeriesSpreadGroup, SettlementAccount, SubscriptionGroup, Surface, SurfaceEvent, TaxHeartbeatRsp, TradableInstrument, TripartiteAgreement, YieldEvent**

133.2.542 timeZone

Type: **String**

Used in messages: **RtcCalendar**

133.2.543 timezoneOffset

Type: Integer

Used in messages: Country

133.2.544 tmBranch

Type: String

Used in components: Trades

133.2.545 toAccountId

Type: long

Used in messages: CorrectAllocationErrorReq, CorrectPrincipalReq, ModifyPositionSubAccountReq

133.2.546 toDate

Type: String

Used in messages: TripartiteAgreement

133.2.547 toInstrument

Type: String

Used in messages: CorporateAction

133.2.548 totalAdditionalMargin

Type: Long

Used in components: TotalClients, Totals

133.2.549 totalBookingFees

Type: Long

Used in components: TotalClients, Totals

133.2.550 totalBookingFeesVAT

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.551 totalClearingFees

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.552 totalClearingFeesVAT

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.553 TotalClients

Object to hold aggregated account summary details.

Name	Mult.	Type	Description
totalMemberCfCash	[0..1]	Long	The total ZAR Collateral Cash registered for the current day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberBfCash	[0..1]	Long	The total ZAR Collateral Cash registered for the previous day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberCfSec	[0..1]	Long	The total Collateral Security registered for the current day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberBfSec	[0..1]	Long	The total Collateral Security registered for the previous day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
initialMarginMovementCash	[0..1]	Long	The total overall IM Cash movement balance per member (TM + Client), i.e. C/F (today) Cash Collateral - B/F (previous days) Cash
initialMarginMovementSecurities	[0..1]	Long	The total overall IM Securities movement balance per member (TM + Client), i.e. C/F (today) Collateral Securities - B/F (previous days) Collateral Securities = Securities movement. This value is calculated the same way as totalMember_Sec_Movement. This value is Positive if the current Collateral Securities exceeds the previous Collateral Securities; negative if it is the other way around This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalVariationMargin	[0..1]	Long	Total variation margin for all clients of a trading member and clients of the trading member's branches. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalAdditionalMargin	[0..1]	Long	Total additional margin. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
fundingInterest	[0..1]	Long	The interest calculated from CFDs. ((base rate + interest spread) X nominal). A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
dividendPayment	[0..1]	Long	This is calculated from the dividend neutrals journal transactions. A Positive value interprets as money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalBookingFees	[0..1]	Long	Total booking fees excluding VAT. A Positive value means the money being paid by the Client to the CH This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

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Name	Mult.	Type	Description
totalBookingFeesVAT	[0..1]	Long	Total VAT for booking fees This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
initialMargin	[0..1]	Long	Initial Margin. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
previousInitialMargin	[0..1]	Long	Previous Business Day Initial Margin. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalInterestAmountOnCashCollateral	[0..1]	Long	Interest amount earned on cash collateral for ZAR. A Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
FxDailyAccountSummaryDetails	[0..1]	Component	The daily account summary details for FX currencies.
totalMemberCfFxCash	[0..1]	Long	The total FX Collateral Cash registered (in ZAR value) for the current day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberBfFxCash	[0..1]	Long	The total FX Collateral Cash registered (in ZAR value) for
additionalMarginMovements	[0..1]	Long	Additional Margin Movements (from yesterday). This value can be Positive if the current AM exceeds the previous AM; negative if it is the other way around This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberCashMovement	[0..1]	Long	The total ZAR Collateral Cash movement balance per member (TM + Client), i.e. C/F (today) Cash Collateral - B/F (previous days) Cash Collateral = Total Cash movement. This value is calculated the same way as initialMarginMovementCash. This value is positive if the current cash collateral exceeds the previous cash collateral and negative if it is the other way around. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

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Name	Mult.	Type	Description
totalMemberFxCashMovement	[0..1]	Long	The total FX Collateral Cash registered (in ZAR value) Movement. This value is positive if the current FX collateral exceeds the previous FX collateral and negative if it is the other way around This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberSecMovement	[0..1]	Long	The total Collateral Security movement balance per member (TM + Client), i.e. C/F (today) Collateral Securities - B/F (previous days) Collateral Securities = Securities movement. This value is calculated the same way as initialMarginMovementCash. This value is Positive if the current securities collateral exceeds the previous securities collateral; negative if it is the other way around.
totalZarCashMovement	[0..1]	Long	Sum of all ZAR movements for the Member: Net Amount from other system + Member Cash Collateral Movement + Clients Cash Collateral Movement + Member VM + Clients VM + Net Booking Fees including VAT + Risk Fees including VAT + Commissions + Funding interest + Dividend payment + Interest amount on Cash Collateral. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
commission	[0..1]	Long	Sum of all commissions with status New. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalRiskFees	[0..1]	Long	Total Fees in respect of initial margin covered with non-cash collateral excluding VAT. A Positive value means the money being paid by the Client to the CH and A Negative value means the money being paid by the CH to the Client. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Name	Mult.	Type	Description
totalRiskFeesVAT	[0..1]	Long	Total VAT for Fees in respect of initial margin covered with non-cash collateral. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
registeredSecuritiesAmount	[0..1]	Long	Market Value of the positions in security collateral in ZAR (market value of the security collateral position). This value will always be Positive
totalClearingFees	[0..1]	Long	Total clearing fees excluding VAT. A Positive value means the money being paid by the Client to the CH This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalClearingFeesVAT	[0..1]	Long	Total VAT for clearing fees This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
reserved1	[0..1]	Long	Reserved1 This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
reserved2	[0..1]	Long	Reserved2 This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Used in messages: **AggregatedSummaryTradingMemberEvent**

133.2.554 totalInterestAmountOnCashCollateral

Type: Long

Used in components: **TotalClients, Totals**

133.2.555 totalMemberBfCash

Type: Long

Used in components: **TotalClients, Totals**

133.2.556 totalMemberBfFxCash

Type: Long

Used in components: **TotalClients, Totals**

133.2.557 totalMemberBfSec

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.558 totalMemberCashMovement

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.559 totalMemberCfCash

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.560 totalMemberCfFxCash

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.561 totalMemberCfSec

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.562 totalMemberFxCashMovement

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.563 totalMemberSecMovement

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.564 totalRiskFees

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.565 totalRiskFeesVAT

Type: Long

Used in components: [TotalClients](#), [Totals](#)

133.2.566 Totals

Object to hold aggregated account summary details.

Name	Mult.	Type	Description
totalMemberCfCash	[0..1]	Long	The total ZAR Collateral Cash registered for the current day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberBfCash	[0..1]	Long	The total ZAR Collateral Cash registered for the previous day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberCfSec	[0..1]	Long	The total Collateral Security registered for the current day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberBfSec	[0..1]	Long	The total Collateral Security registered for the previous day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
initialMarginMovementCash	[0..1]	Long	The total overall IM Cash movement balance per member (TM + Client), i.e. C/F (today) Cash Collateral - B/F (previous days) Cash

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Name	Mult.	Type	Description
initialMarginMovementSecurities	[0..1]	Long	The total overall IM Securities movement balance per member (TM + Client), i.e. C/F (today) Collateral Securities - B/F (previous days) Collateral Securities = Securities movement. This value is calculated the same way as totalMember_Sec_Movement. This value is Positive if the current Collateral Securities exceeds the previous Collateral Securities; negative if it is the other way around This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalVariationMargin	[0..1]	Long	Total variation margin for all clients of a trading member and clients of the trading member's branches. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalAdditionalMargin	[0..1]	Long	Total additional margin. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
fundingInterest	[0..1]	Long	The interest calculated from CFDs. ((base rate + interest spread) X nominal). A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
dividendPayment	[0..1]	Long	This is calculated from the dividend neutrals journal transactions. A Positive value interprets as money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalBookingFees	[0..1]	Long	Total booking fees excluding VAT. A Positive value means the money being paid by the Client to the CH This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalBookingFeesVAT	[0..1]	Long	Total VAT for booking fees This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
initialMargin	[0..1]	Long	Initial Margin. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
previousInitialMargin	[0..1]	Long	Previous Business Day Initial Margin. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalInterestAmountOnCashCollateral	[0..1]	Long	Interest amount earned on cash collateral for ZAR. A Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
FxDailyAccountSummaryDetails	[0..1]	Component	The daily account summary details for FX currencies.
totalMemberCfFxCash	[0..1]	Long	The total FX Collateral Cash registered (in ZAR value) for the current day. This value will always be Positive This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberBfFxCash	[0..1]	Long	The total FX Collateral Cash registered (in ZAR value) for
additionalMarginMovements	[0..1]	Long	Additional Margin Movements (from yesterday). This value can be Positive if the current AM exceeds the previous AM; negative if it is the other way around This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberCashMovement	[0..1]	Long	The total ZAR Collateral Cash movement balance per member (TM + Client), i.e. C/F (today) Cash Collateral - B/F (previous days) Cash Collateral = Total Cash movement. This value is calculated the same way as initialMarginMovementCash. This value is positive if the current cash collateral exceeds the previous cash collateral and negative if it is the other way around. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalMemberFxCashMovement	[0..1]	Long	The total FX Collateral Cash registered (in ZAR value) Movement. This value is positive if the current FX collateral exceeds the previous FX collateral and negative if it is the other way around This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
totalMemberSecMovement	[0..1]	Long	The total Collateral Security movement balance per member (TM + Client), i.e. C/F (today) Collateral Securities - B/F (previous days) Collateral Securities = Securities movement. This value is calculated the same way as initialMarginMovementCash. This value is Positive if the current securities collateral exceeds the previous securities collateral; negative if it is the other way around.
totalZarCashMovement	[0..1]	Long	Sum of all ZAR movements for the Member: Net Amount from other system + Member Cash Collateral Movement + Clients Cash Collateral Movement + Member VM + Clients VM + Net Booking Fees including VAT + Risk Fees including VAT + Commissions + Funding interest + Dividend payment + Interest amount on Cash Collateral. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
commission	[0..1]	Long	Sum of all commissions with status New. A Positive value means the money being paid by the Client to the CH and a Negative value means the money being paid by the CH to the Client This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalRiskFees	[0..1]	Long	Total Fees in respect of initial margin covered with non-cash collateral excluding VAT. A Positive value means the money being paid by the Client to the CH and A Negative value means the money being paid by the CH to the Client. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalRiskFeesVAT	[0..1]	Long	Total VAT for Fees in respect of initial margin covered with non-cash collateral. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
registeredSecuritiesAmount	[0..1]	Long	Market Value of the positions in security collateral in ZAR (market value of the security collateral position). This value will always be Positive

Name	Mult.	Type	Description
totalClearingFees	[0..1]	Long	Total clearing fees excluding VAT. A Positive value means the money being paid by the Client to the CH This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
totalClearingFeesVAT	[0..1]	Long	Total VAT for clearing fees This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
reserved1	[0..1]	Long	Reserved1 This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
reserved2	[0..1]	Long	Reserved2 This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.

Used in messages: **AggregatedSummaryClearingMemberEvent**

133.2.567 totalVariationMargin

Type: Long

Used in components: **TotalClients, Totals**

133.2.568 totalZarCashMovement

Type: Long

Used in components: **TotalClients, Totals**

Used in messages: **DailyAccountSummaryDetailsEvent**

133.2.569 tradableInstrumentId

Type: **String**

Used in messages: **TradableInstrument**

133.2.570 tradableInstrumentIdType

Type: **String**

Allowed values in InstrumentIdTypeCodeSet:

Code	Name	Description
ISIN	Isin	ISIN identifier. Constant name: ISIN
CUSIP	Cusip	CUSIP identifier. Constant name: CUSIP
SYMB	Symb	SYMBOL identifier. Constant name: SYMB

Used in messages: [TradableInstrument](#)

133.2.571 tradeBusinessDate

Type: [String](#)

Used in components: [Trade](#)

133.2.572 tradeBusinessDateFrom

Type: [String](#)

Used in messages: [QueryTradesReq](#)

133.2.573 tradeBusinessDateTo

Type: [String](#)

Used in messages: [QueryTradesReq](#)

133.2.574 Trade

This class represents a Trade, i.e. one side of a Matched Trade: the buyer's or the seller's.

Name	Mult.	Type	Description
tradeId	[0..1]	long	Trade id. Internal RTC trade Half ID.
accountId	[0..1]	Long	Account id. Internal RTC ID.
dealId	[0..1]	long	Internal RTC ID for both sides of a matched trade.
price	[0..1]	BigInteger	Price. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
tradeTimestamp	[0..1]	String	The time the trade occurred. The format is yyyy-MM-ddTHH:mm:ss.SSS.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
isBuy	[0..1]	boolean	To identify whether buy or sell trade
tradeBusinessDate	[0..1]	String	The business date the trade occurred. The format is yyyy-MM-dd.
originalQuantity	[0..1]	BigInteger	Original quantity of the trade. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
remainingQuantity	[0..1]	BigInteger	Remaining quantity of the trade after allocation(if any). This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
RtcTradeExternalData	[0..1]	Component	External information on trade from Trading System.
nextTradeIds	[0..1]	long	List of forward referenced trade IDs
previousTradeIds	[0..1]	long	List of backward referenced trade IDs
activeQuantity	[0..1]	BigInteger	Active quantity of the trade after allocation (if any). This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
externalMatchedTradeId	[0..1]	String	Trade ID set by the client entering the trade into the clearing system.
reservedQuantity	[0..1]	BigInteger	Reserved quantity for assign operation (if any). This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
initialValue	[0..1]	BigInteger	Value of the trade This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
interestRateSpread	[0..1]	BigInteger	Interest Rate Spread for trade if CFD.
externalInstrumentId	[0..1]	String	The external instrument id. This is the JSE Master ID.
reference	[0..1]	String	The reference supplied with the trade.

Used in messages: [AccountPositionEvent](#), [AccountTradeEvent](#)

133.2.575 tradeDate

Type: [String](#)

Used in components: [Trades](#)

133.2.576 tradeld

Type: long

Used in components: Trade, Trades

Used in messages: AccountPositionEvent, AggregateTradesRsp, AllocateTradeReq, AssignTradeReq, CorrectAllocationErrorReq, CorrectPrincipalReq, GiveUpEvent, ModifyTradeSubAccountReq, QueryTradesReq, TripartiteAllocationReq, UpdateTradeReferenceReq

133.2.577 tradelds

Type: Long

Used in messages: AbandonOptionPositionRsp, AggregateTradesReq, AllocateTradeRsp, CorrectAllocationErrorRsp, CorrectPrincipalRsp, ExerciseOptionPositionRsp, ModifyPositionSubAccountRsp, ModifyTradeSubAccountRsp

133.2.578 trader

Type: String

Used in components: Trades

133.2.579 tradeReportId

Type: String

Used in components: RtcTradeExternalData, Trades

133.2.580 Trades

Trade resulted from query in history.

Name	Mult.	Type	Description
tradeld	[0..1]	long	Internal identifier for a trade created by the clearing system. Updates of a trade (if supported) should keep the same Tradeld. Unique over time.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
origTradeId	[0..1]	Long	Used to preserve the original trade id when original trade is being referenced in a subsequent trade transaction such as a transfer. For example when moving a trade this refers to the previous trade id. It works for moved/allocated trades as long as the new trade only consist of quantity from one trade. It does
initialTradeId	[0..1]	Long	If there has been multiple moves this points to the initial trade.
businessDate	[0..1]	String	Business date of the transaction according. The format is yyyy-MM-dd.
tradeDate	[0..1]	String	The trade date of the trade. The format is yyyy-MM-dd.
dealId	[0..1]	long	Internal identifier for linking the trade to a deal.
clientDealId	[0..1]	String	Reference to the deal id specified by the client.
clOrdId	[0..1]	String	A optional reference set by the trading member to backtrack the trade to an order at the trading venue
originalQuantity	[0..1]	BigInteger	The original quantity on the trade, differs from LastQty if quantity has been moved from/to the trade after entering it This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
activeQuantity	[0..1]	BigInteger	The current active quantity of the trade This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
reservedQuantity	[0..1]	BigInteger	The current reserved quantity of the trade This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
remainingQuantity	[0..1]	BigInteger	The current remaining quantity of the trade This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
price	[0..1]	BigInteger	Price of the trade. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
originalPrice	[0..1]	BigInteger	Price of the original trade. Needed for audit since price might be modified in trade management. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
currency	[0..1]	String	The currency of LastPx, either add it to the trade or take it from the instrument.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
previousTradeIds	[0..1]	long	Comma separated list of trade ids.
nextTradeIds	[0..1]	long	Comma separated list of trade ids.
text	[0..1]	String	Optional free text field from the reference of the original trade.
initialValue	[0..1]	BigInteger	Initial value of the trade (price*qty*contract size) This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
tradeTimestamp	[0..1]	String	Trade time according to the clearing system. The format is yyyy-MM-ddTHH:mm:ss.SSS.
lastMkt	[0..1]	String	Market of the trade. Internally set in case of trade management operations.
positionReason	[0..1]	CodeSet	Contains all different types of event reasons also for all trade management reasons. Can be used for billing and surveillance purpose.
isBuy	[0..1]	boolean	Side of trade (buy/sell)
trader	[0..1]	String	ID of the trader of this trade. For new trades caused by deal management it should be the id of the user doing the operation. In case of updating updating the trade (moving qty for example) the trader should remain as the original trader, i.e. this attribute should never be updated once created. The user from the position will state who caused the event, i.e. the user triggering the action.
underlyingSymbol	[0..1]	String	Human readable representation of the underlying instrument
contractSize	[0..1]	BigInteger	Size of contract This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
instrumentType	[0..1]	CodeSet	Type of instrument according to system
instrumentCurrency	[0..1]	String	Currency of the instrument.
marketList	[0..1]	String	Name of the market list
marketSegment	[0..1]	String	Name of the market segment
market	[0..1]	String	Name of the market
accountId	[0..1]	Long	Unique identifier of the account for trade.
accountType	[0..1]	String	The type of account for the trade. References name to constant PositionAccountType.
accountSubType	[0..1]	String	The sub type of account for the trade. References name to constant PositionAccountSubType.
clearingMember	[0..1]	String	The clearing member for this trade

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
tradingMember	[0..1]	String	The member who owns this trade
tmBranch	[0..1]	String	Trading member branch if applicable
client	[0..1]	String	Client ID if applicable
callPut	[0..1]	String	If this is an option, it represents its type (call or put)
strike	[0..1]	BigInteger	The strike price of the instrument if it is an option. Null otherwise This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
expirationDate	[0..1]	String	The expiry date of the instrument
alphaCode	[0..1]	String	Common identifier code for derivative instruments
tsTradingMatchId	[0..1]	String	Trading Id from the Trading System
tsTradingLinkId	[0..1]	String	Trading Link Id from the Trading System
clientType	[0..1]	CodeSet	For clients only - type of client. Information to surveillance.
idNumber	[0..1]	Long	For clients only - ID number.
passportNumber	[0..1]	String	For clients only - Passport number.
companyRegistrationNumber	[0..1]	String	For clients only - Company registration number.
isProfessional	[0..1]	Boolean	For clients only - Information to surveillance.
isShariah	[0..1]	Boolean	For clients only - Information to surveillance.
externalInstrumentId	[0..1]	String	The external instrument id. This is the JSE Master ID.
timeOfEntry	[0..1]	String	Trade time according to the Trading system. The format is yyyy-MM-ddTHH:mm:ss.SSS.
clientName	[0..1]	String	Client Name if applicable
tsTradingHalfId	[0..1]	String	Trading Half Id from the Trading System
isStaff	[0..1]	Boolean	For clients only - Information to surveillance.
isBeneficial	[0..1]	Boolean	For clients only - Information to surveillance.
isDiscretionary	[0..1]	Boolean	For clients only - Information to surveillance.
aggressor	[0..1]	Boolean	Aggressor from Trading System.
capacity	[0..1]	CodeSet	Capacity from Trading System.

Name	Mult.	Type	Description
onBookQuantity	[0..1]	Long	The On Book Quantity. One unit of the currency is expressed by DIVISOR.QTY. This field represents a decimal value. The value of the field is the decimal value multiplied by the constant DIVISOR.QTY. Example: The value "12.50" is represented as 12500000 in this field. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
offBookQuantity	[0..1]	Long	The Off Book Quantity. One unit of the currency is expressed by DIVISOR.QTY. This field represents a decimal value. The value of the field is the decimal value multiplied by the constant DIVISOR.QTY. Example: The value "12.50" is represented as 12500000 in this field. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
tradeType	[0..1]	CodeSet	Trade Type from Trading System.
zeroFeeFlag	[0..1]	boolean	Flag to indicate that the trade is marked for zero fee.
interestRateSpread	[0..1]	BigInteger	Rate added to base rate on a CFD to get the Funding rate. Numeric, positive or negative. The value "2.0%" is represented as 2000000 in this field. Mandatory if the type of the instrument is CFD. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
isin	[0..1]	String	ISIN code
shortName	[0..1]	String	The user friendly name the tradable instrument. Is not unique.
instrumentSubType	[0..1]	CodeSet	JSE Instrument Type.
inwardListed	[0..1]	Boolean	Inward Listed according to the South African Reserve Bank.
baseRate	[0..1]	String	The base rate name for a CFD.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
tradingUser	[0..1]	String	ID of the trader of this trade. Carried from the trading system. Also known as dealer. For new trades caused by deal management it should be the id of the user doing the operation. In case of updating the trade (moving qty for example) the trader should remain as the original trader, i.e. this attribute should never be updated once created. The user from the position will state who caused the event, i.e. the user triggering the action.
externalPositionAccount	[0..1]	String	External ID of the position account. CM/TM link table is used to find the right risk tree.
participantUnitId	[0..1]	String	The owner of the account in the member structure. This is the ID of the lowest applicable level in the TM/Branch/Client member structure. Contains the Client ID for client accounts.
vatRegistrationNumber	[0..1]	String	The VAT Registration number. If the same legal Client is using several TMs, each TM will manage their own instance of the Client. The different instances of the Client in the system will then share the same VAT Registration Number.
isNonResident	[0..1]	boolean	Indication of the Client is resident of South Africa or not. If Country Code is ZA, the Client must be Resident. If Country Code is not ZA, the Client must be Non Resident.
address	[0..1]	String	Address of the client.
country	[0..1]	String	Registered Country for client.
bdaCode	[0..1]	Integer	Broker Dealer Accounting system (BDA) account number.
assetClass	[0..1]	CodeSet	Asset Class
assetSubClass	[0..1]	CodeSet	Asset Sub Class
reference	[0..1]	String	Reference field that can be used by user during trade management activities
agreedTime	[0..1]	String	Time agreed between TM1 and TM2. Only applicable for reported trades. The format is yyyyMMdd- HH:mm:ss.fff.
reportedTime	[0..1]	String	The time the reported trade was received on the trading system (system generated). yyyyMMdd- HH:mm:ss.fff.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
fromTradeId	[0..1]	Long	Trade ID of original trade in case this trade is created from a trade management activity.
fromTradeTime	[0..1]	String	The time new trades are created or the time a trade management activity is accepted.
fromRemainingQuantity	[0..1]	BigInteger	The quantity moved to this trade This field is a fixed point number with a scaling factor equal to 1/DIVISOR.QTY.
fromTM	[0..1]	String	The TM of the From trade. Will be different from the TM for assigns and tripartite.
fromBranch	[0..1]	String	The Branch of the From trade.
fromCM	[0..1]	String	The CM of the From trade.
fromAccount	[0..1]	Long	The account ID of the From trade
fromAccountType	[0..1]	String	Account Type of the From trade. References name to constant PositionAccountType.
fromAccountSubType	[0..1]	String	Account Sub Type of the From trade. References name to constant PositionAccountSubType.
fromAccountOwner	[0..1]	String	The owner of the account in the member structure. This is the ID of the lowest applicable level in the TM/Branch/Client member structure. Contains the Client ID for client accounts.
fromClientName	[0..1]	String	The name of the to client for the From trade
fromClientType	[0..1]	CodeSet	Type of client. Used mainly for surveillance when creating reports.
fromIsStaff	[0..1]	boolean	True for Staff clients, for the From Trade.
fromIsBeneficial	[0..1]	boolean	True for Beneficial Account clients, for the From Trade.
fromIsProfessional	[0..1]	boolean	True for professional clients, for the From Trade.
fromIsShariah	[0..1]	boolean	True for Shariah clients, for the From Trade.
fromIsNonResident	[0..1]	boolean	Indication of the Client is resident of South Africa or not. If Country Code is ZA, the Client must be Resident. If Country Code is not ZA, the Client must be Non Resident, for the From Trade.
fromBdaCode	[0..1]	Integer	Broker Dealer Accounting system (BDA) account number, for the From trade
fromIsDiscretionary	[0..1]	boolean	True for Discretionary clients, for the From Trade.
clearingMemberName	[0..1]	String	The long name of the CM.
tradingMemberName	[0..1]	String	The long name of the TM.
branchName	[0..1]	String	The long name of the Branch.

Post-trade EMAPI Clearing

Name	Mult.	Type	Description
clientPhone	[0..1]	String	The phone number of the Client
fromExternalPositionAccount	[0..1]	String	External ID of the position account of the From trade.
fromTradingUser	[0..1]	String	Trading user of the From trade
fromPositionReason	[0..1]	CodeSet	Position reason of the From trade
nominatedMemberId	[0..1]	String	Member handling physical delivery
clientNominatedMemberId	[0..1]	String	Member handling physical delivery for the client.
optionDelta	[0..1]	BigInteger	Option delta from the trading system. Valid for Options. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
firmTradeId	[0..1]	String	Free text field carried from the trading system for off book trades.
tradeReportId	[0..1]	String	Free text field carried from the trading system for on and off book trades.
eventLinkId	[0..1]	String	Unique key for all trades generated from a single event. Will only be populated for strategy trades.
tradeSubType	[1..1]	String	Trade sub type used for trades.

Used in messages: [QueryTradesRsp](#)

133.2.581 tradeSubType

Type: [String](#)

Used in components: [RtcTradeExternalData](#), [Trades](#)

133.2.582 tradeTimeFrom

Type: [String](#)

Used in messages: [QueryTradesReq](#)

133.2.583 tradeTimestamp

Type: [String](#)

Used in components: [Trade](#), [Trades](#)

133.2.584 tradeTimeTo

Type: [String](#)

Used in messages: [QueryTradesReq](#)

133.2.585 tradeType

Type: [String](#)

Allowed values in RtcTradeTypeCodeSet:

Code	Name	Description
ORDER	Order	Order. Constant name: ORDER
REPORT	Report	Report. Constant name: REPORT
CT	CancelTrade	Cancel trade. Constant name: CANCEL_TRADE
TB	TradeBust	Trade bust. Constant name: TRADE_BUST
PA	CancelPriceAdjust	Cancel price adjust. Constant name: CANCEL_PRICE_ADJUST

Used in components: [RtcTradeExternalData](#), [Trades](#)

133.2.586 tradingMember

Type: [String](#)

Used in components: [Trades](#)

Used in messages: [AccountPositionEvent](#), [AccountTradeEvent](#), [QueryTradesReq](#)

133.2.587 tradingMemberBranch

Type: [String](#)

Used in messages: [AccountPositionEvent](#), [AccountTradeEvent](#), [QueryTradesReq](#)

133.2.588 tradingMemberId

Type: [String](#)

Used in components: [FxRequests](#)

Used in messages: [AggregatedSummaryTradingMemberEvent](#), [CdSetMinimumZARLimitReq](#), [CdSetTradingMemberAMPercentageReq](#), [CdSetTradingMemberRiskLimitReq](#), [ClearingMemberLink](#), [DailyAccountSummaryDetailsEvent](#), [RegisterFXCollateralRsp](#), [RegisterFxCollateralReq](#)

133.2.589 tradingMemberName

Type: [String](#)

Used in components: [Trades](#)

133.2.590 tradingSystemLinkId

Type: [String](#)

Used in components: [RtcTradeExternalData](#)

133.2.591 tradingSystemMatchId

Type: [String](#)

Used in components: [RtcTradeExternalData](#)

Used in messages: [QueryTradesReq](#)

133.2.592 tradingSystemTradeHalfId

Type: [String](#)

Used in components: [RtcTradeExternalData](#)

133.2.593 tradingSystemTradeLinkId

Type: [String](#)

Used in messages: [QueryTradesReq](#)

133.2.594 tradingUser

Type: [String](#)

Used in components: [RtcTradeExternalData](#), [Trades](#)

Used in messages: [QueryTradesReq](#)

133.2.595 tradingUserId

Type: **String**

Used in messages: **AggregateTradesReq, AllocateTradeReq, ApproveGiveUpReq, AssignTradeReq, CorrectAllocationErrorReq, CorrectPrincipalReq, ModifyPositionSubAccountReq, ModifyTradeSubAccountReq, TripartiteAllocationReq**

133.2.596 transactionId

Type: **long**

Used in messages: **AbandonOptionPositionRsp, AccountPositionEvent, AggregateTradesRsp, AllocateTradeRsp, CorrectAllocationErrorRsp, CorrectPrincipalRsp, ExerciseOptionPositionRsp, ModifyPositionSubAccountRsp, ModifyTradeSubAccountRsp**

133.2.597 tripartiteAgreementId

Type: **String**

Used in messages: **TripartiteAgreement**

133.2.598 tsTradingHalfId

Type: **String**

Used in components: **Trades**

133.2.599 tsTradingLinkId

Type: **String**

Used in components: **Trades**

133.2.600 tsTradingMatchId

Type: **String**

Used in components: **Trades**

133.2.601 type

Type: **String**

Allowed values in InstrumentTypeCodeSet:

Code	Name	Description
FU	Future	Future. Constant name: FUTURE
BO	Bond	Bond. Constant name: BOND
OPT	Option	Parent of OptionTradableInstruments. Constant name: OPTION
SPOT	Spot	Spot type instrument. Constant name: SPOT
CFD	CFD	Contract For Difference. Constant name: CFD

Used in messages: **Instrument**

133.2.602 unconfirmedSettledAmount

Type: **long**

Used in components: **Instructions**

133.2.603 underlyingSymbol

Type: **String**

Used in components: **Trades**

133.2.604 underlyingTradableInstrument

Type: **String**

Used in messages: **TradableInstrument**

133.2.605 uniqueObjectId

Type: **String**

Used in components: **CashAccount**

Used in messages: [AccessGroup](#), [CalendarDate](#), [ClassSpreadGroup](#), [ClearingMemberLink](#), [CollateralAccount](#), [CorporateAction](#), [Country](#), [Currency](#), [CurrentSystemState](#), [Curve](#), [CurveConstituent](#), [Deposit](#), [EligibleCurrency](#), [EligibleSecurity](#), [ForwardRateAgreement](#), [Instrument](#), [InterestRateSwap](#), [Market](#), [MarketList](#), [Member](#), [PositionAccount](#), [RiskNode](#), [RtcCalendar](#), [Segment](#), [SeriesSpreadGroup](#), [SettlementAccount](#), [SubscriptionGroup](#), [Surface](#), [TradableInstrument](#), [TripartiteAgreement](#)

133.2.606 updateId

Type: [String](#)

Used in messages: [AbandonOptionPositionReq](#), [AddCommissionReq](#), [ExerciseOptionPositionReq](#)

133.2.607 user

Type: [String](#)

Used in messages: [TaxLogonReq](#), [TaxSnapshotSubscribeReq](#)

133.2.608 userData

Type: [String](#)

Used in messages: [TaxHeartbeatReq](#), [TaxHeartbeatRsp](#)

133.2.609 userId

Type: [String](#)

Used in messages: [ChangePasswordReq](#)

133.2.610 validForTrading

Type: [Boolean](#)

Used in messages: [TradableInstrument](#)

133.2.611 validFromDate

Type: [String](#)

Used in messages: [Instrument](#), [Market](#), [MarketList](#), [Member](#), [Segment](#), [TradableInstrument](#)

133.2.612 validToDate

Type: **String**

Used in messages: **Instrument**, **TradableInstrument**

133.2.613 valuationModelType

Type: **String**

Allowed values in ValuationModelTypeCodeSet:

Code	Name	Description
MARK_TO_MODEL	MarkToModel	Mark to model. Constant name: MARK_TO_MODEL
MARK_TO_MARKET	MarkToMarket	Mark to market. Constant name: MARK_TO_MARKET

Used in messages: **TradableInstrument**

133.2.614 valuationPrice

Type: **long**

Used in components: **FXCollateral**

133.2.615 valuationSubType

Type: **String**

Allowed values in ValuationSubTypeCodeSet:

Code	Name	Description
COST_OF_CARRY- _DIVIDEND_PROJECTION	CostOfCarryDividendProjection	Cost of Carry dividend projection. Constant name: COST_OF_CARRY_DIVIDEND_PROJECTION
COST_OF_CARRY- _DIVIDEND_YIELD	CostOfCarryDividendYield	Cost of Carry dividend yield. Constant name: COST_OF_CARRY_DIVIDEND_YIELD
COST_OF_CARRY- _DIVIDEND_NEUTRAL	CostOfCarryDividendNeutral	Cost of Carry dividend neutral. Constant name: COST_OF_CARRY_DIVIDEND_NEUTRAL
BLACK76	Black76	Black76. Constant name: BLACK76

Used in messages: **TradableInstrument**

133.2.616 valueAgainstLimit

Type: **long**

Used in messages: **RiskNodeEvent**

133.2.617 valueDate

Type: **String**

Used in components: **FxRequests**

Used in messages: **GetRequestsForFXCollateralReq, RegisterFXCollateralRsp, RegisterFxCollateral-Req**

133.2.618 variationMargin

Type: **Long**

Used in components: **MemberBalance1**

Used in messages: **DailyAccountSummaryDetailsEvent, RiskNodeEvent**

133.2.619 vatRegistrationNumber

Type: **String**

Used in components: **Trades**

133.2.620 vatRegNumber

Type: **String**

Used in messages: **CdAddRtcMemberClientReq, CdUpdateRtcMemberClientReq, Member**

133.2.621 vega

Type: **long**

Used in messages: **OptionDataEvent**

133.2.622 volatility

Multiple type definitions: volatility[long, Long[]]. Default name used.

Type: long

Used in components: Contracts

Used in messages: OptionDataEvent, SurfaceEvent

133.2.623 volatilityLookbackPeriod

Type: Long

Used in messages: Market

133.2.624 volatilityScanningRange

Type: Long

Used in messages: TradableInstrument

133.2.625 volatilitySurfaceId

Type: String

Used in messages: TradableInstrument

133.2.626 volRounding

Type: Integer

Used in messages: Market

133.2.627 vols

Type: long

Used in messages: AtmVolatilityEvent

133.2.628 waitForCmBalancing

Type: **Boolean**

Used in messages: **Member**

133.2.629 Withdrawals

An indication that the Clearing Member will deposit additional cash collateral.

Name	Mult.	Type	Description
strateReferenceNo	[1..1]	String	The payment reference generated by the CSD.
strateCode	[1..1]	String	Strate code for the Client or Trading Member.
riskNodeId	[1..1]	Long	Risk node ID, RTC internal ID.
amount	[1..1]	Long	The amount in ZAR that must be called for in cash collateral. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
currency	[1..1]	String	The currency code for the amount field, according to ISO 4217. Normally ZAR.
settlementAmount	[0..1]	Long	The amount in 'settlementCurrency' that must be called for in cash collateral. If the settlementCurrency is not ZAR, this amount has been calculated by RTC using the most recent exchange rate. This field is set by RTC. This field is a fixed point number with a scaling factor equal to 1/DIVISOR.PRICE.
settlementCurrency	[0..1]	String	The currency used to settle this withdrawal. Is the preferred currency for the member/client or ZAR if preferred currency is not set. This field is set by RTC.
clearingMember	[0..1]	String	Clearing Member ID. Set on outbound messages.
paymentAdviceState	[0..1]	CodeSet	The payment advice state
senderRef	[0..1]	String	Unique Id generated by the clearing system.
participantUnitId	[0..1]	String	The owner (member or client) of the risk node. Set on outgoing messages from RTC.

Used in messages: **ConfirmWithdrawalsReq**

133.2.630 wwwPage

Type: **String**

Used in messages: **Market**

133.2.631 yield

Type: **long**

Used in messages: **YieldEvent**

133.2.632 yieldCurveld

Type: **String**

Used in messages: **TradableInstrument**

133.2.633 yieldType

Type: **String**

Allowed values in YieldTypeCodeSet:

Code	Name	Description
YIELD_TO_MATURITY	YieldToMaturity	fixed income done in yield to maturity. Constant name: YIELD_TO_MATURITY
DIVIDEND_YIELD	DividendYield	Percentage value represented as the annual dividend payouts (cash flow) of the instrument in relation to the current market price of the instrument. Constant name: DIVIDEND_YIELD
INTEREST_RATE	InterestRate	Interest specified as a percentage value. Constant name: INTEREST_RATE

Used in messages: **YieldEvent**

133.2.634 zeroFeeFlag

Type: boolean

Used in components: **RtcTradeExternalData, Trades**