

SERVICE HOTLINE

REFERENCE NUMBER: 102/2017

5 May 2017

INTEGRATED TRADING AND CLEARING (ITaC) PROJECT – NEW SERVICES DOCUMENTS FOR LIQUIDATION PERIOD AND LARGE EXPOSURE

Clients are advised that the following ITaC Services Documents have been published and are now available for download.

These documents form part of the JSE Services Documentation and can be accessed at the following link: <https://www.jse.co.za/services/itac>.

Document	Update	Description
Volume PT04 – Liquidation Period and Large Exposure Add-on Specification v1.00	New	<p>This document provides guidance on the methodologies and calculations for Initial Margin (IM). It focuses on the Liquidation Period and Large Exposure Add-ons methodologies and calculations. The examples provided in the annexure are for the Equity Derivatives and Currency Derivatives Markets in line with the ITaC deliverables for Project 1b and Project 1c.</p> <p>The document can be found under the Post-trade documentation section of the ITaC page: Volume PT04</p>
Volume PT03 – Post-trade Margining Methodology Specification (JSPAN)	Updated	Minor document corrections and clarifications applied

Service:

JSE Equity Derivatives Market
JSE Currency Derivatives Market

Environment(s):

Production

Additional Information:

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

Issued By:

Sandra Borrageiro
Head: Project Delivery
Trading and Market Services