



SERVICE HOTLINE

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UPDATE TO POST-TRADE SERVICES JSPAN MARGINING SPECIFICATION FOR THE INTEGRATED TRADING AND CLEARING (ITaC) PROJECT

Clients are advised that an updated version of the Post-trade Margining Methodology Specifications for JSPAN has been published and is now available for download. This document forms part of the JSE Services Documentation.

The documents can be accessed at the following link:

<https://www.jse.co.za/services/itac>

Document Name	Description
Business Functional Documentation	
Volume PT03 – Post-trade Margin Methodology Specifications	This specification is focused on the detailed mechanics of the JSPAN calculation that will be applied by the JSE when determining the daily margin amounts per Trading Member and Client Minor document updates and clarifications have been added
JSPAN Excel Details	This document (which is embedded into the PDF above as well) should be read in conjunction with Volume PT03. It provides the necessary input and output data, in Excel format, for the margining example presented in Section 6 of the document.

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

Service:

JSE Equity Derivatives Market
JSE Currency Derivatives Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact

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