

## SERVICE HOTLINE

**REFERENCE NUMBER:** 175/2016

23 August 2016

### JSE INTEGRATED TRADING AND CLEARING (ITaC) TECHNICAL WORKING GROUP (TWG) FOR 25 AUGUST 2016 POSTPONED TO 5 SEPTEMBER 2016

Clients are advised that the ITaC Technical Working Group (TWG) session scheduled for **Thursday, 25 August 2016** has been **postponed** to **5 September 2016**. This session will have a **clearing focus**. The working group sessions focus on key aspects of the ITaC Project, including business, technical, functional and rules and directive change considerations.

For the ITaC Project 1a (Equity Market upgrade and enhancements), the current focus is on the final go-live readiness, testing and deployment activities and is on track for go-live 26 September 2016.

Following the 5 September session, **two additional** working group sessions have been scheduled to focus on the **ITaC Clearing operations model and functionality** that clearing members **must cater for post the implementation of** ITaC Project 1b (Equity Derivatives) and 1c (Currency Derivatives).

Date	Time	Audience
Thurs, 25 Aug 2016 <b>postponed to Mon, 5 September 2016</b>	12h00 – 14h00 SAST	<b>Clearing Business Functionality:</b> Clearing members and clearing software providers or own solution developers
Wed, 21 Sept 2016	12h30 – 14h30 SAST	<b>Clearing Business Functionality:</b> Clearing members and clearing software providers or own solution developers
Thurs, 29 Sept 2016	11h00 – 13h00 SAST	<b>Clearing Business Functionality:</b> Clearing members and clearing software providers or own solution developers

Please **see overleaf** for the 5 September 2016 **agenda**.

#### Market/s:

- JSE Equity Market
- JSE Derivative Markets
  - Equity Derivatives
  - Currency Derivatives

#### Environment(s):

Production

#### Additional Information:

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

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Trading and Market Services

#### **5 September 2016 Proposed Agenda**

1. Overview of ITaC systems and business changes
2. Daily life cycle flows in a normal business day
  - a. End-of-Day (EOD) balancing
3. Reference data (entity, instrument, other)
4. Firm and user set up and access on the trading and clearing systems
5. On behalf of functionality and give-up trades
6. User readiness
7. Testing
  - a. Customer Test Service (CTS) (standalone and integrated)
  - b. User Acceptance Testing (UAT)

#### **Complete Clearing Member topic list to be covered during September working group sessions.**

- 1) Overview of ITaC systems and business changes
- 2) Daily life cycle flows in a normal business day
  - a. End-of-Day (EOD) balancing
- 3) Reference data (entity, instrument, other)
- 4) Firm and user set up and access on the Trading and Clearing systems
- 5) On Behalf Of functionality and give-up trades
- 6) Deal and position management and commissions
- 7) Pre-trade risk controls
- 8) Intraday-risk monitoring
- 9) End-of-Day (EOD) balancing
- 10) Non-ZAR cash collateral (securities and currency collateral)
  - a. End-of-Day (EOD)
  - b. Intra-day
- 11) Corporate Actions
- 12) Default Management
- 13) Integration to the JSE (technical interfaces)
  - a. Reference data
  - b. Intra-day and EOD
  - c. Integration to the Trading system for Clearing Members
- 14) Market readiness (testing and other topics)
  - a. Customer Test Service (CTS)
  - b. User Acceptance Testing (UAT)
  - c. JSE Services Agreement (JSA)
  - d. User enablement process
  - e. Connectivity Standards and Requirements including bandwidth (incl. JSE Remote disaster recovery)
  - f. Rules & Directive changes