

SERVICE HOTLINE

REFERENCE NUMBER: 191/2016

12 September 2016

JSE INTEGRATED TRADING AND CLEARING (ITaC) CLEARING WORKING GROUP MONDAY, 19 SEPTEMBER 2016

Further to Service Hotline 175/2016 issued 23 August 2016, clients are advised that the next Clearing Working Group (TWG) session will be held on **Monday, 19 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 that clearing members **must cater for post the implementation of ITaC Project 1b (Equity Derivatives) and 1c (Currency Derivatives)**.

Date	Time	Audience
Mon, 5 September 2016	12h00 – 14h00 SAST	Complete - see link to presentation here
Mon, 19 Sept 2016	10h00 – 12h00 SAST	Clearing Business Functionality: Clearing members and clearing software providers or own solution developers
Thurs, 29 Sept 2016	11h00 – 13h00 SAST	Clearing Business Functionality: Clearing members and clearing software providers or own solution developers

Please **see overleaf** for the 19 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:
+27 11 520 7384 or e-mail
ITaC@jse.co.za

Issued By:

Sandra Borrageiro
Head: Project Delivery
Trading and Market Services

19 September 2016 Agenda

1. Recap from previous workshop
 - a. On behalf of functionality and give-up trades
 - b. Daily life cycle flows in a normal business day
2. Non-ZAR cash collateral
 - a. EOD processing
 - b. Intra-day processing
3. General
 - a. Appointment of Project Managers
 - b. Customer Test Service (CTS) testing
 - c. User Acceptance Testing (UAT) testing

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