

## SERVICE HOTLINE

**REFERENCE NUMBER:** 202/2016

23 September 2016

## JSE INTEGRATED TRADING AND CLEARING (ITaC) CLEARING WORKING GROUP MONDAY, 29 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 **Thursday, 29 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	<b>Complete</b> - see link to presentation <a href="#">here 20160905</a>
Mon, 19 Sept 2016	10h00 – 12h00 SAST	<b>Complete</b> - see link to presentation <a href="#">here 20160919</a>
<b>Thurs, 29 Sept 2016</b>	<b>11h00 – 13h00</b> <b>SAST</b>	<b>Clearing Business Functionality:</b> Clearing members and clearing software providers or own solution developers

Please **see overleaf** for the 29 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

### **29 September 2016 Agenda**

1. Reference data for Clearing Members
2. Risk management
  - a. Intraday risk monitoring
  - b. JSpan– what’s changing in ITaC
  - c. Liquidation Period & Large Exposure Margin Add-on’s
3. Operational items not covered in previous sessions (corporate actions, transfers)
4. User readiness update
5. Topics for future sessions

### **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