



SERVICE HOTLINE

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JSE INTEGRATED TRADING AND CLEARING (ITaC) TECHNICAL WORKING GROUP (TWG), 26 OCTOBER 2016

Clients are invited to attend the ITaC Technical Working Group (TWG) session being held on **Wednesday, 26 October 2016**. It is important that clients ensure they have the right level of representation at the session.

Please see the **proposed agenda overleaf**.

Description	Communication Session
Date:	Weds, 26 October 2016
Time:	11h00 – 12h30 SAST
Venue:	JSE Atrium
Parking:	24 Central, Cnr Fredman Drive and Gwen Lane Parking Vouchers will be provided
Dial In Facility:	JSE webinar and conference call details
Queries to be directed to:	
Please RSVP by no later than Fri, 21 October 2016	<ul style="list-style-type: none">ITaC Team ITaC@jse.co.za <p>Please click the relevant button below to RSVP:</p> <div>ACCEPT</div> <div>DECLINE</div>

Market/s:

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

Proposed TWG Agenda:

ITaC Project 1b – Equity Derivatives Market & ITaC Project 1c – Currency Derivatives Markets

1. Off Book Trade Reporting

- Trade Reporting functionality via the Post Trade gateway
- Rule changes to accommodate new trade reporting methodology
- How to submit strategy trades
- Trade Reporting examples
- Trade Reporting functionality for Clearing Members

2. Trade Cancellations

- Process for cancelling trades on the same day and next day
- Price adjust process

3. Drop Copy and Trade Copy functionality

- Worked examples of Real Time 'Drop Copy' functionality for trading and clearing members
- Worked examples of Real Time 'Trade Copy' functionality for trading and clearing members
- How confirmed On Book trades will display in the Post-Trade real-time clearing system

4. Reference and pricing data management

- Overview of the available channels (API and FTP) for obtaining the reference and pricing data required for Trading and Post-Trade functions

5. Market structure and setup

- High level explanation of the trading market structure setup. i.e. explanation of market segments, circuit breakers, trading lifecycle, order books