

SERVICE HOTLINE

REFERENCE NUMBER: 47/2017

14 March 2017

INTEGRATED TRADING AND CLEARING (ITaC) PROJECT CONFORMANCE DOCUMENTATION FOR POST-TRADE SERVICES

Clients are advised that the following Post-Trade Conformance documents have been published for the Integrated Trading and Clearing (ITaC) Project 1b (Equity Derivatives) and Project 1c (Currency Derivatives) requirements.

The documents contain the minimum technical conformance requirements for the Post-trade deal management and clearing functions. These documents form part of the JSE Services Documentation and can be accessed at the following link: <https://www.jse.co.za/services/itac>.

Document	Description
Post-Trade Services Documentation	
Volume PT201 – Guide to JSE Post-trade Services Conformance	Guidance note giving an overview of the Post-trade deal management and clearing conformance services and test scenarios. Version 1.00 includes the Equity Derivatives and Currency Derivatives Markets Conformance Test Scenarios required for the ITaC project.
Volume PT202 – Post Trade Services Conformance Test Report	The Post-trade conformance test report for the Equity Derivatives and Currency Derivatives Markets. This report includes the minimum set of Conformance Test Scenarios to be completed for the ITaC project during conformance test execution. Once completed, this report is submitted to the JSE for review and approval.

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

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