



SERVICE HOTLINE

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JSE INTEGRATED TRADING AND CLEARING (ITaC) WORKING GROUP (WG) 4 APRIL 2017

Clients are invited to attend the ITaC Working Group (WG) session being held on **Tuesday, 4 April 2017**.

This session is being held at the request of clients for clarification on the ITaC client and instrument reference data standards and impacts to clients. It will benefit all clients that have an interest in these topics. It is important that clients ensure they have the right level of representation at the session. We do apologise for the short notice and will repeat this session if necessary during early May for those clients who cannot attend in April.

Please see the **proposed agenda overleaf**.

Description	Communication Session
Date:	Tuesday, 4 April 2017
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, 31 March 2017	<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

ITaC Project 1b (Equity Derivatives Market) & ITaC Project 1c (Currency Derivatives Market)

Working Group Agenda:

1. Client Reference Data

- Overview of changes to Client Reference Data and how clients are impacted
 - Consolidation of Member roles across markets
 - Member alpha code standards and impact to existing member alpha codes
 - Trader ID standards and impact to clients
- Client reference data setup and access management in trading system
- Client engagement process and timeline for rollout

2. Instrument Reference Data

- Instrument Reference Data changes overview
 - New naming standards to identify instrument reference data
 - New/additional instrument identifiers - Instrument ID and ISIN
 - Mapping old contract codes to new contract codes
 - Instrument type changes
 - Mapping of old instrument types to new instrument types
 - Dividend Neutral changes
 - Automation of Corporate Actions Processing
- User created instruments
 - Process for creation and limitations

3. Distinction between Trading, Clearing and Deal Management

- Clarification of Trading, Clearing and Deal Management functions
- Relevance to Trading Members, Clearing Members and Information Subscribers
- The interfaces via which the functions are performed
- Distinction between Trading and Deal Management functions for Give-Up activities