

SERVICE HOTLINE

REFERENCE NUMBER: 228/2019

18 October 2019

INTEGRATED TRADING AND CLEARING: CONFORMANCE DOCUMENTATION FOR POST-TRADE SERVICES FOR RTC 1.30.0.

Clients are advised that the following Post-trade Services Conformance documents have been updated and published.

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. PT201 Version 2.01 has been updated as follows: <ol style="list-style-type: none"> 1. Section 4.4 Reference Data Maintenance- Added new scenarios for member client update. 2. Section 4.8 Position Management - Added scenarios for position sub account modification (specify price). 3. Removed section 4.13 Optional Test cases and aligned the scenarios to the correct sections.
Volume PT202 – Post Trade Services Conformance Test Report	The Post-trade conformance test report for the Equity Derivatives and Currency Derivatives Markets. This report now includes the new set of Conformance Test Scenarios to be completed for RTC 1.30.0 during conformance test execution. These scenarios have been highlighted to specify the below summary of changes. 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.

Summary of the changes:

With the release of RTC version 1.30.0, clients are required to conform by testing the following scenarios:

1. Update ID Number of Member Client.
2. Update Passport Number of Member Client.
3. Update Client Type of Member Client.
4. Update Country Code and is Non-Resident of Member Client.
5. Modify Position Sub Account and specify price

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

Issued By:

Sandra Borrageiro
Head: Project Delivery
Trading and Market Services
ITaC@jse.co.za