

SERVICE HOTLINE

REFERENCE NUMBER: 070/2022

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EQUITY DERIVATIVES AND CURRENCY DERIVATIVES UPDATED BOOKING FEE REPLICATION DOCUMENT AVAILABLE

Clients are advised that an updated ITaC JSE Booking Fee Replication Derivatives document has been published and is now available for download.

This document form part of the JSE Services Documentation and can be accessed at the following link:

<https://clientportal.jse.co.za/technical-library/post-trade-documentation>

Document	Update	Description
ITaC JSE Booking Fee Replication for the Derivative Market	Updated	<p>This document is to provide JSE Clearing Members with information for replicating the JSE booking fee calculation for Equity and Currency Derivative Instruments.</p> <p>The following was added for clarity and is already in production.</p> <p>5.4.1 Strategies (On Book vs Reported) - Validation on Inverse Calendar Spreads and Roll Trades - Included "Position Reason = TRADE" in Validation on Inverse Calendar Spreads and Roll Trades</p> <p>The document can be found under the Post-trade documentation section of the ITaC page</p>

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

Markets / Services:

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

Environment:

Production Environment

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail CustomerSupport@jse.co.za