

SERVICE HOTLINE

REFERENCE NUMBER: 147/2021

16 July 2021

EQUITY DERIVATIVES AND CURRENCY DERIVATIVES UPDATED BOOKING FEE REPLICATION DOCUMENT AVAILABLE

Clients are advised that an updated ITaC JSE Booking Fee Replication for Derivatives document has been published and is now available for download. **Please note that these changes come into effect from 1 August 2021.**

This document forms 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>Changes EFFECTIVE FROM: 2021/08/01 Section 5.4.1 – CFD Contract Roll Trade added. Section 5.4.2 – Allocated To / Allocation Correction To list update added. Section 5.4.5 – Zero Fee flag / Deal Line Reference Update added. Section 5.4.7 – Market Maker Booking Fees (Equity Derivative market) added.</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 our Client Service Centre on CustomerSupport@jse.co.za.

Service:

- JSE Derivatives Markets
- Equity Derivatives
 - Currency Derivatives

Environment(s):

Production

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