

SERVICE HOTLINE

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INTEGRATED TRADING AND CLEARING (ITaC) GUIDANCE NOTE ON EQUITY DERIVATIVE FUTURE'S CLOSEOUT (FCO) METHODOLOGY AND CURRENCY DERIVATIVE EXPIRIES UPDATED

Clients are advised that an updated version of the ITaC Guidance Note on the Equity Derivative Future's Closeout (FCO) methodology and Currency Derivative expiries is now available for download.

This document can be accessed under the Guidance Note section at the following link: <https://www.jse.co.za/services/itac#GuidanceNotes>

Document	Updates	Description
Trading Documentation		
ITaC Guidance Note on FCO and Currency Expiries	Updated	The purpose of this document is to provide clarity on the Currency Derivative Expiries and the Equity Derivative Close Out methodology. The document was updated to clarify the closing price dissemination.

Full list of Guidance Note Documents available:

- [ITaC Instrument Reference Data Quick Reference Guide.pdf](#)
- [Commissions Reported Trade Guidance Note.pdf](#)
- [ITaC Guidance Note on Data migration approach and Reference data files.pdf](#)
- [ITaC Positions Take On Project 1b and 1c Guidance Note.pdf](#)
- [ITaC Guidance Note on Password policy.pdf](#)
- [ITaC JSE Booking Fee Replication for the Derivative Market.pdf](#)
- [ITaC Guidance Note on user created instruments.pdf](#)
- [ITaC Guidance Note Dividend Payment Methodology.pdf](#)
- [ITaC Guidance Note on Trade Cancellations.pdf](#)
- [ITaC Guidance Note on Data take-on for EDM and FXM.pdf](#)
- [ITaC Price File for EDM and FXM sample.xls](#)
- [ITaC Guidance Note on Corporate Actions.pdf](#)
- [ITaC Guidance Note on Risk Management Fees.pdf](#)
- [ITaC Guidance Note for Market Notice Changes for Instruments.pdf](#)

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

Service:

- JSE Derivative Markets
- Equity Derivatives
 - Currency Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact:

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