



SERVICE HOTLINE

REFERENCE NUMBER: 122/2022

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Johannesburg
Stock Exchange

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EDM AND FXM - REFUND REQUESTS ON CALENDAR SPREAD TRADES MATCHING AGAINST IMPLIED ORDERS

As part of the JSE's ongoing commitment to deliver value to clients, an interim solution has been implemented to identify the trade legs of the calendar spread that is matched against an implied order that have not been discounted as per the current booking fee model.

A report will be extracted daily, for the week prior to EDM and FXM Closeout periods and thereafter monthly, identifying the relevant trade legs in both the Equity and Currency Derivatives Markets.

Clients are no longer required to email the JSE requesting for these trade legs to be discounted. The JSE will source the correct trade legs and perform a refund of the respective legs on T+1.

Please Note: Trade Details will not be sent via email as this is made available to clearing members through the JSE's information delivery portal which can be provided to the respective Trading Members. Trading Members will be informed in an email of the total amount inclusive of Vat to be refunded.

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

Markets / Services:

JSE Derivative Markets

- Equity Derivatives Market
- Currency Derivatives Market

Environment:

- Production

Additional Information:

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

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