

MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
www.jse.co.za

Number: 162/2024
Relates to: Equity Market
 Equity Derivatives Market
 Commodity Derivatives Market
 Currency Derivatives Market
 Interest Rate Derivatives Market
 Bond Market
 Bond ETP Market

Date: 7 June 2024

SUBJECT: REMINDER - CURRENCY DERIVATIVES CLOSE-OUT 14 JUNE 2024 - 16H00

Name and Surname: Thembi Mda-Maluleka
Designation: Head – Interest Rates and Currency Derivatives

Dear Client,

This serves as a reminder of the upcoming Currency Derivatives quarterly close-out taking place on Friday, 14 June 2024 at 16h00.

Clients are reminded to roll their positions unless they intend for their positions to be closed out on the day. Please be sure to use the correct system functionality, by booking an RT trade type (i.e., Roll Trade) or a Calendar Spread when rolling positions to the next expiry date and not to use the NT trade type, Negotiated Trade. Only the RT or Calendar Spread trade types will qualify for a 50% booking fee discount per leg. NT trades will be charged in full per leg.

On the quarterly close-out day, the administration period for the Currency Derivatives Market will be extended from 18h30 to 19h00 to facilitate post-trade activities. As a result, FXM End-of-Day (EOD) processes are expected to be complete at/or around 20h00 and all EOD files will be available thereafter.

The close out rates will be published shortly after 16h00 on the following link [Quarterly Close Out Prices](#)

Should you have any queries regarding this notice, please contact irc@jse.co.za

This Market Notice is available on the JSE website at: [JSE Market Notices](#)