

MARKET NOTICE

Johannesburg
Stock Exchange

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

Number: 438/2022

Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Market
- Bond Market
- Bond ETP Market

Date: 6 September 2022

SUBJECT: FUTURES CLOSE-OUT – THURSDAY - 15 SEPTEMBER 2022

Name and Surname: Langa Manqele

Designation: Head - Equity and Equity Derivatives

Dear Client

1. EDM MARKET EXTENSION TIME

For five consecutive business days preceding and including the Futures Close-Out Day, **15 SEPTEMBER 2022**, (i.e. 8, 9, 12, 13, 14 and 15 September 2022), the administration period for Equity Derivatives Market will be extended from 18h30 to 19h00 to facilitate post-trade activities.

As a result, EDM End-of-Day (EOD) processes are expected to be complete at/or around 20h00 and all EOD files will be available thereafter.

Should you have any queries regarding the administration period, please contact the JSE Clearing and Settlement Team on clearops@jse.co.za

2. FUTURES CLOSEOUT PRICES

The **excel file** format for Futures **Closeout Prices** data product will be made available on 15 September 2022 to complement the existing fixed width ED Closeout Prices market data product.

The file is made available via the JSE Information Delivery Portal (IDP) FTP server on each Futures Closeout Day at around 12:45 (SA Time) at no cost to clients who use the file for their own purposes. Parties that distribute the data to 3rd parties will be liable for a distribution license fee. Access to the IDP FTP server is secured, it requires a logon using a valid IDP User ID and password. For more information or assistance with IDP access, please contact the Client Service Centre on CustomerSupport@jse.co.za or call +27 11 520 7777

3. ROLL TRADES

Clients are advised to use correct system functionality by booking an **RT** trade type (i.e., **Roll Trade**) or a Calendar Spread when rolling the position to the next expiry date and to not use an NT trade type, **Negotiated Trade**. Only the RT or a Calendar Spread trade types will qualify for a 50% booking fee discount per leg. NT trades will be charged in full per leg. Kindly note that Calendar Spreads resulting from Implied Orders will be charged.

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

This Market Notice is available on the following link <https://clientportal.jse.co.za/communication/jse-market-notices>