

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 649/2020

Relates to:

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

Date: 7 December 2020

SUBJECT: REMINDER - CURRENCY DERIVATIVES CLOSE-OUT 14 DECEMBER 2020 - 17H00

Name and Surname: Udesh Moodley

Designation: Head - Bond, Interest Rates and Currency Derivatives

Dear Members,

This serves as a reminder of the upcoming Currency Derivatives close-out taking place on Monday, 14 December 2020 at 17H00.

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. Kindly note that Calendar Spreads resulting from Implied Orders will also be charged in full. These will, however, qualify for a zero fee or refund should they occur.

For more information on Roll Trades, please contact the JSE Client Service Centre on CustomerSupport@jse.co.za or call +27 11 520 7777

The close out rates will be published shortly after 17H00 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 will be available on the website at <https://clientportal.jse.co.za/communication/jse-market-notices>