

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 541/2021

- Relates to:
- Equity Market
 - Equity Derivatives Market
 - Commodity Derivatives Market
 - Currency Derivatives Market
 - Interest Rate Derivatives Market
 - Bond Market
 - Bond ETP Market

Date: 19 November 2021

SUBJECT: INTEREST RATE DERIVATIVES MARKET PRICE CHANGES FOR 2022

Name and Surname: Udesh Moodley

Designation: Head – Interest Rate, Bonds and Currencies

Dear Client,

We are cognisant of the financial challenges prevalent in the industry, and, in support of growing our markets, limit 2022 fee adjustments to an inflation linked increase.

The attached price list encapsulates the complete JSE product suite effective Monday, 3 January 2022.

Interest Rate Derivatives Fees – 4.0% increase		
Bond Futures and Options	1 - 1499 Contracts	1500 + Contracts
Fee per contract according to scale	R 0.49	R 0.365
Bond Index Futures and Options	basis pts	
Fee charged on nominal value traded	0.0365	
JIBAR Futures and Options	ZAR	
Fee per contract	R 0.125	
Assign fee per contract	R 0.0625	
Interest Rate Swaps	No increase	
The above fees are inclusive of VAT		

All trading fees schedules can be found at the following link: <https://www.jse.co.za/services/technologies/price-list>

Should you have any queries regarding this notice, please contact customersupport@jse.co.za or call 011 520 7777

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