

Roll Over Upload Template

Please take note of the following points:

- The roll over upload template is used to upload multiple trades when rolling over a large number of positions
- The roll over upload template can only be uploaded by using a JSE Nutron Trading Front-End.
- When rolling over Dividend Neutral contracts, you need to list the "Q" contracts and the "F" contracts separately in the roll over upload template i.e. you cannot roll over "N" contracts.
- The trades will be flagged as "Rolling Position" in the origin field and will only attract fees on the next expiry i.e. trades in the near expiry will be set to "zero fee"
- Please note that certain contracts have a minimum size which can be booked as report only. Please see http://www.jse.co.za/minimums
- The roll over upload template will ignore the minimum size limits as described above.
- You can only roll over future positions.
- Only the initiating party must upload his roll-overs by using the roll over upload template. The opposite trades will automatically be created for the counterparty.
- The counterparty then simply needs to go to his unmatched trades files, edit the price on the trades and then accept them.

The following procedure should be followed to upload the roll over upload template.

- 1) Complete the roll over upload template and save on your PC.
- <u>Click here</u> for the Roll over Upload.xls template.

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Explanation of fields

Member → Compulsory Field

This field should contain the member code of your organization.

Principal → Compulsory Field

This field should contain the member code of your organization if the trade is being done on a principal level. If the trade is being done for a client, this field should contain the applicable client code.

Dealer → Compulsory Field

This field should contain the dealer code for the dealer who is uploading the trades.

CounterParty →

This field should contain the member code of the organization against which you are booking the trades.

BuySell → Compulsory Field

This field is applicable to the near contract i.e. if you are buying the near this field should contain a "B" and if you are selling the near this field should contain a "S"

Qty → Compulsory Field

This field should contain the number of contracts for the trade

SubAcc → Not a Compulsory Field

This field should contain the applicable sub account code if the transaction is being done on a principal level. This field can be left blank if the transaction is done on a client level or if the trade is not intended for a sub account.

Capacity → Compulsory Field

This field should contain a P for a principal transaction or an A for an agency transaction

ReferenceOne → Compulsory Field

This field must contain the words "Rolling Position".

ContractOne → Compulsory Field

This field should contain the expiry and contract code of the near contract e.g. MAR11 ALSI

PriceOne → Compulsory Field

This field should contain the price for "ContractOne"

ReferenceTwo → Compulsory Field

This field must contain the words "Rolling Position".

ContractTwo → Compulsory Field

This field should contain the expiry and contract code of the far contract e.g. JUN11 ALSI

PriceTwo → Compulsory Field

This field should contain the price for "ContractTwo"

2) Under Fin Views in Nutron, select EDM View Con Positions (Sub Account Level)

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3) Click on Roll Over Upload

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- 4) Select the file from the location where you saved it on your PC.
- 5) The trades will appear in your unmatched trades file.