

## SERVICE HOTLINE

**REFERENCE NUMBER:** 153/2020

24 June 2020

### EFP/EFR ANNOUNCEMENTS ON THE JSE WEBSITE

Commodity derivatives market participants have been able to enter and report EFP and EFR trades directly onto the ATS themselves, without the need for prior referral to the exchange since 2017, refer to market notice 20/2017.

EFP/EFR trades with a quantity of 100 or more were reported to the market via an announcement, over time this process was discontinued.

An EFP/EFR report is now available on the JSE website for all trades that meet the criteria.

This report will be published at a 15-minutes interval from 09:00 until 17:00. The report will be made available on the JSE website on the following link:

<https://www.jse.co.za/trade/derivative-market/efp-efr-trades>

For accuracy, we require members to use the correct trade types (EFP or EFR) when capturing these futures trades. An example of the layout of the file is included below:

EFP/EFR Reports						
Trade Date ↓	Time ↓	Trade Type ↓	Quantity ↓	Future Expiry ↓	Short Name ↓	Futures Price ↓
6/23/2020	09:03:16	Exchange For Physical	200	Jul20	SUNS	5812
6/23/2020	10:24:25	Exchange For Physical	180	Jul20	SUNS	5800
6/23/2020	10:33:14	Exchange For Physical	294	Jul20	WMAZ	2551

Should you have any queries, please contact the Client Service Centre (CSC) on +27 11 520 7777 or [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

#### Market(s) / Service(s):

Commodity Derivatives Market

#### Environment(s):

Production Environment

#### Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

#### Issued By:

Trading and Market Services