

SERVICE HOTLINE

REFERENCE NUMBER: 265/2019

4 December 2019

EQUITY DERIVATIVES FUTURES CLOSE-OUT - THURSDAY, 19 DECEMBER 2019

1. EDM MARKET EXTENSION TIME

For three consecutive business days preceding Futures Close-Out on **19 December 2019**, (i.e. 13th, 17th and 18th December 2019), 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 on the administration period, please contact the JSE Clearing and Settlement Team: clearops@jse.co.za

2. CLOSEOUT PRICES

The new **excel file** format for **Closeout Prices** data product will be made available on **19 September 2019** 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 external 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 userid and password.

For more information or assistance with IDP access, please contact the JSE Client Service Centre Team: 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 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, see Service Hotline **264/2019** for details on applicable Zero Fees.

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

Market / Service:

JSE Equity Derivatives Market

Environment(s):

Production

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

Issued By:

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