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SERVICE HOTLINE

REFERENCE NUMBER: 86/2019

24 April 2019

CREATION AND TRADING OF CURRENCY DERIVATIVES ANYDAY INSTRUMENTS ON DAY OF EXPIRY

Further to [Market Notice 466/2015](#) issued 31 July 2015, **ITaC is on track for go live on Monday, 29 April 2019** and as part of the preparation activities, **Members are reminded that trading in contracts on expiry after the close-out prices have been published is not allowed** as these contracts no longer exist at the point of close-out or last trading day and therefore members may not trade in a contract that no longer exists. Any such trades will be considered void ab initio.

Kindly refer to the original market notice as issued at the following link: [Market Notice 466/2015](#)

As per the Anyday contract specifications on the JSE website, the expiry times of the Currency Derivatives Anyday Instruments are set at 10H00 New York time (i.e. 16H00 in SA winter and 17H00 in SA summer) on the day of expiry.

Should an Anyday contract be created on the same day of expiry and traded beyond the stipulated time, the instrument will be deemed invalid and members will be requested to cancel all associated trades.

Please refer all queries relating to these documents via email to: CustomerSupport@jse.co.za

Service:

JSE Derivative Markets
• Currency Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or CustomerSupport@jse.co.za