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**MARKET NOTICE**Johannesburg  
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[www.jse.co.za](http://www.jse.co.za)

**Number:** 637/2016

Relates to:  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives

Date: 21 November 2016

**SUBJECT:** DISCONTINUATION OF THE NON-TRADABLE DOLLAR RAND EXCHANGE RATE CONTRACT

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**Designation:** Director: Commodities & Key Client Management

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Dear Stakeholder,

The JSE will be delisting the non-tradable dollar rand exchange rate contract (JSE contract code RDCC) effective 22 November 2016. The contract was introduced in partnership with Standard Bank of South Africa back in 2009 to assist in adding further transparency on the currency component of the foreign referenced CORN contract pricing.

Standard Bank has decided to discontinue their quoting of bids and offers on the RDCC contract as well as to remove their market making services on a number of products listed the Global Market. The JSE sincerely thanks the team at Standard bank for all the support over the years for these cash settled products.

For clients who wish to get an indication of where the Dollar/Rand future contract is trading on the JSE Currency Derivatives Market, we provide 40s delayed data on the JSE website on link <https://www.jse.co.za/trade/derivative-market/derivative-futures-data/currency-futures>. Clients should be mindful that currency futures expiry dates may not necessarily match the expiry date of the foreign referenced commodity.

If there are any further questions please email us on [commodities@jse.co.za](mailto:commodities@jse.co.za)

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>