Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax:+27 11 520 8584

www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 274/2018
4 December 2018

TRADED INDEX OPTIONS VOLATILITIES

Clients are referred to Market Notice 412/2018 issued on 1 November 2018 regarding the proposal to review the thresholds currently used to determine the publication of traded volatilities on Index Options.

The comments' period closed on Friday, 30 November 2018 and no objections were received from the market. The new threshold has been implemented effective today, **4 December 2018**, the new conditional value is set to ***'equal or less than 5000'*** in quantity as follows:

No	Filter Type	Asset Class	Contract	Expiry	Conditional Rule	Conditional Value
136	Quantity	CANDO	ALSX		<=	5000
147	Quantity	CANDO	DTOX		<=	5000
173	Quantity	INDEX	ALSI		<=	5000
174	Quantity	INDEX	DTOP		<=	5000

The Option Stats file ***Daily Traded Options and Violatilities.xls*** is available once published at approximately **19:00** on this link.

Our Client Services Centre (CSC) is available for any queries and can be contacted on 011 520 7777 or at CustomerSupport@jse.co.za

This Service Hotline will be available on the website at https://www.jse.co.za/services/technologies/jse-hotlines

Markets/ Service (s):
JSE Derivative Markets
- Equity 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 e-mail Customersupport@jse.co.za

Issued By:
Equity Derivatives Team