

MARKET NOTICE

 Johannesburg
 Stock Exchange

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www.jse.co.za

Number: 275/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 6 July 2018

SUBJECT: NEW CURRENCY EXPIRIES LOADED

Name and Surname: Matthias Kempgen
Designation: Head - Derivatives Operations

The below expiries have been loaded with immediate effect:

Contract Code	Future Expiry Date	Initial Margin	Spread	V S R	Nominal
ZABP	2019-03-18	730	130	2	10000
ZACA	2019-03-18	650	140	2	1000
ZACR	2019-03-18	1590	400	2	10000
ZADK	2019-03-18	1490	240	2	10000
ZAFR	2019-03-18	1080	390	2	1000
ZAHK	2019-03-18	1310	330	2	10000
ZAJY	2019-03-18	1270	290	2	100000
ZAKS	2019-03-18	960	190	2	100000
ZANK	2019-03-18	800	800	2	10000
ZANZ	2019-03-18	640	180	2	1000
ZASD	2019-03-18	820	100	2	1000
ZATR	2019-03-18	250	40	2	1000
ZAUM	2019-03-18	119000	25000	2	100000
ZAZW	2019-03-18	700	150	2	5000

Should you have any queries regarding this notice, please contact clearops@jse.co.za

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