

MARKET NOTICE

 Johannesburg
 Stock Exchange

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Number: 69/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 27 February 2018

SUBJECT: NEW INDEX FUTURE (ALSR) - FTSE/JSE TOP 40 TOTAL RETURN INDEX

Name and Surname: Valdene Reddy
Designation: Head - Equity and Equity Derivatives

The following Can-Do Future has been added to the list with immediate effect and will be available for trading as from today. Insofar as any contractual provision set out below is inconsistent with the rules and regulations (“Rules”) of the JSE Limited (“JSE”), the Rules will prevail unless the JSE expressly permits the Parties to give effect to their contractual provisions.

Summary Contract Specifications

GENERAL TERMS	
Description	Index Future (Cash settled)
Index Code	J200T
Underlying	FTSE/JSE FTSE/JSE Top 40 Total return index
Exchange	JSE Limited
Contract (Multiplier)	Size 10 (i.e. each future references the index, multiplied by 10 ZAR)
Quotations	Price per future to two decimal places (i.e. 0.01)
Minimum Movement	Price One ten thousand (0.0001 in the share price)
Option Strike Intervals	One one-hundredth of an index point (i.e 0.01)
JSE Trading Fees	See Equity Derivative Can-Do Booking Fee Schedule: https://www.jse.co.za/content/JSEpricingItems/MPL/2018%20JSE%20Price%20List%20-%20Issuers,%20Services%20And%20Trading.pdf

Risk Parameters:	
Initial Margin *	4903
Class Spread Margin *	637
V.S.R *	3.5
*The JSE reserves the right to amend the levels of the Initial Margin, Class Spread Margin and V.S.R.	

EXPIRATION PROCEDURE AND VALUATION	
Expiration Date	15 March 2018 Further expiration dates may be added upon request
Valuation Time	End of business day prices at the exchange
Reference Price	The level of the underlying (as published by the JSE) at a Valuation Time on the Expiration Date
Settlement Method	Cash - Settlement

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

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