

MARKET NOTICE

 Johannesburg
 Stock Exchange

 Tel: +27 11 520 7000
www.jse.co.za

Number: 273/2019
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 10 September 2019

SUBJECT: SINGLE STOCK FUTURE (19SEP19STXWDM) - SATRIX MSCI WORLD FEEDER (SSF)

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

The following Can-Do 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 | Single Stock Future: (Cash Settled) |
| Single Stock Future Code | 19 SEP19 STXWDM CSH |
| Single Stock Future (DIN) | STXWDM Single Stock Cash Base 100 |
| SSF Currency | South African Rand |
| Exchange | JSE Limited |
| Contract Size (Multiplier) | 100 (i.e. each future references 100 shares) |
| Quotations | Price per future to two decimal places (i.e. 0.01) |
| Minimum Price Movement | One one-hundredth of one Rand (i.e. 0.01) |
| ISIN Number | ZAE000246104 |
| Option Strike Intervals | One one-hundredth of one Rand (i.e. 0.01) |

| | |
|------------------------------|--------------------------------------------------------------------------------------------------|
| JSE Trading Fees | Vanilla Can-Do Single Stock Futures fees as set by the exchange SSF Pricelist |
| Initial Margin * | 1300 |
| Class Spread Margin * | 650 |
| V.S.R. * | 4.5 |

| PROCEDURE FOR EXPIRATION | |
|---------------------------------|----------------------------------------------------------------------------------------------------|
| Expiration Dates | 19 September 2019 Further expiration dates may be added upon request |
| Valuation Time | Scheduled Closing Time on the JSE on the Expiration Dates |
| Reference Price | The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date |
| Settlement Method | Cash Settlement |

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|------------------------------------------------------------|-------|
| Can-Do Type | SSF |
| Can-Do Underlying Type (Index/Stock/Bask/Other) | Stock |
| Underlying Code | JSEX |
| Non-Linear Flag (Y/N) | No |
| Zero fee OTM Flag (Y/N) | No |

*The JSE reserves the right to amend the levels of the Initial Margin, Class Spread Margin and V.S.R.

Should you have any queries, please contact the Structured Product team on 011 520-7812\7981 or edm@jse.co.za

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