

MARKET NOTICE

Johannesburg
Stock Exchange

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

Number: 45/2019

Relates to:

- ☐ Equity Market
- ☒ Equity Derivatives
- ☐ Commodity Derivatives
- ☐ Interest Rate and Currency Derivatives

Listing Date: 12 February 2019

SUBJECT: CAN-DO NEW GOLD PLATINUM ETF FUTURE

Name and Surname: Matthias Kempgen

Designation: Head - Derivatives Operations - Post Trade Services

The following **ETF Future** has been listed with immediate effect and is available for trading. 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	Future (Cash)	Future (Physical)	Dividend Future
Contract Code	NGPS	NGPQ	NGPF
Underlying	New Gold Platinum ETF Bloomberg Code: NGPLT SJ Equity		
Underlying ISIN	ZAE000177580		
Primary Exchange	JSE Ltd.		
Underlying Currency	ZAR		
Contract Size (Multiplier)	100		
Expiration Date	20 March 2019 and 20 June 2019		
Quotations	Two decimal places		
Minimum Price Movement	R 0.01		

VALUATION PROCEDURE	
Expiration and Valuation Time	<p>Official closing time as published by the Underlying Listed Exchange on the Final Valuation Date</p> <p>Note: If the official closing time of the underlying exchange falls outside the JSE trading hours, the contract will close-out on the following JSE business day using the previous day's official closing price.</p>
Expiration and Valuation Date	<p>20 March 2019, 20 June 2019</p> <p>Further expiration dates will be added as and when due or upon request</p>
Valuation and Settlement Reference Price	<p>Official closing price as published by the Underlying Exchange on the Valuation Date</p>
COST IMPLICATIONS	
JSE Trading Fees	<p>See Equity Derivative Fee Schedule: Index Futures</p> <p>https://www.jse.co.za/content/JSE Pricing Items/MPL/JSE%20Price%20List%202019%20-%20Issuers,%20Services%20and%20Trading.pdf</p>

Should you have any queries regarding Can-Do instruments, please contact the Can-Do Team on **011 520 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>