

## MARKET NOTICE

Johannesburg  
Stock Exchange

Tel: +27 11 520 7000  
[www.jse.co.za](http://www.jse.co.za)

**Number:** 84/2019  
**Relates to:** ☐ Equity Market  
☒ Equity Derivatives  
☐ Commodity Derivatives  
☐ Interest Rate and Currency Derivatives  
**Date:** 12 March 2019

**SUBJECT:** LISTING CAN-DO FUTURE (ABGX) - ABSA GROUP LTD (ABGX)

**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: Any-Day (Cash Settled)
Can-Do Code	ABGX
Can-Do Category	Any-Day
Underlying	ABG Group Ltd (BHP)
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	ZAE000255915
Option Strike Intervals	One one-hundredth of one Rand (i.e. 0.01)

<b>JSE Trading Fees</b>	Vanilla Can-Do Single Stock Futures fees as set by the exchange <a href="https://www.jse.co.za/content/JSE Pricing Items/MPL/JSE%20Price%20List%202019%20-%20Issuers,%20Services%20and%20Trading.pdf">https://www.jse.co.za/content/JSE Pricing Items/MPL/JSE%20Price%20List%202019%20-%20Issuers,%20Services%20and%20Trading.pdf</a>
<b>Initial Margin *</b>	R 2189
<b>Class Spread Margin *</b>	R 150
<b>V.S.R. *</b>	2.5

<b>PROCEDURE FOR EXPIRATION</b>	
<b>Expiration Dates</b>	08 April 2019 Further expiration dates may be added upon request
<b>Valuation Time</b>	Scheduled Closing Time on the JSE on the Expiration Dates
<b>Reference Price</b>	The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date
<b>Settlement Method</b>	Cash-Settlement

<b>FOR OFFICE USE ONLY</b>	
<b>Can-Do Type</b>	Any-day SSF
<b>Can-Do Underlying Type (Index/Stock/Bask/Other)</b>	Stock
<b>Underlying Code</b>	JSEX
<b>Non-Linear Flag (Y/N)</b>	NO
<b>Zero fee OTM Flag (Y/N)</b>	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](mailto:edm@jse.co.za)

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