

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

 Tel: +27 11 520 7000  
[www.jse.co.za](http://www.jse.co.za)
**Number:** 678/2020

- Relates to:
- Equity Market
  - Equity Derivatives Market
  - Commodity Derivatives Market
  - Interest Rate Derivatives Market
  - Currency Derivatives Market
  - Bond Market
  - Bond ETP Market

**Date:** 17 December 2020

**SUBJECT:** INDEX FUTURE - FTSE/JSE SHAREHOLDER WEIGHTED TOP 40 TOTAL RETURN INDEX (J400T) - DTOR INDEX ANYDAY

**Name and Surname:** Langa Manqele

**Designation:** Head - Equity and Equity Derivatives

The following instrument 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	
<b>Description</b>	Index Future: Cash Settled
<b>Index Future Code</b>	30MAR21 DTRX ANY
<b>DIN Code</b>	DTOR Index AnyDay Cash Base 10
<b>Underlying</b>	Shareholder Weighted Top 40 Total Return Index – JSE Code: J400T
<b>Exchange</b>	JSE Limited
<b>Contract Size (Multiplier)</b>	10 (i.e. each future references 10 shares)
<b>Quotations</b>	Price per future to two decimal places (i.e. 0.01)
<b>Minimum Price Movement</b>	One ten- thousands of one Rand (i.e. 0.0001)
<b>JSE Trading Fees</b>	<a href="https://www.jse.co.za/sites/default/files/media/documents/2020-06/JSE%20Price%20List%202020%20-%20Issuers%20Services%20and%20Trading_14.pdf">https://www.jse.co.za/sites/default/files/media/documents/2020-06/JSE%20Price%20List%202020%20-%20Issuers%20Services%20and%20Trading_14.pdf</a>

PROCEDURE FOR EXPIRATION	
<b>Expiration Dates</b>	30 March 2021 Further expiration dates may be added upon request
<b>Expiry Type</b>	AnyDay Expiry
<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

\*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 [cando@jse.co.za](mailto:cando@jse.co.za)

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