

MARKET NOTICE

Number: 199/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 14 April 2016

SUBJECT: NEW CAN-DO FUTURE (YMQQ) – PHUMELELA GAMING & LEISURE

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	Single Stock Future (Physically Settled)
Can-Do Code	YMQQ
Underlying	Phumelela Gaming & Leisure
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 ten-thousandth of one Rand (i.e. 0.0001)
Options Allowed	No
JSE Trading Fees	EXF Fee https://www.jse.co.za/content/JSEpricingItems/EDMPriceList.pdf

Initial Margin *	R21
Class Spread Margin *	R11
V.S.R. *	3

PROCEDURE FOR EXPIRATION	
Expiration Dates	15 Dec 2016 (Standard Futures Closeout)
Valuation Time	End of Call Auction
Reference Price	The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date
Settlement Method	Physical-Settlement

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

For Office Use Only	
Can-Do Type	Anyday (Vanilla)
Can-Do Underlying Type	Stock
Can-Do Underlying Code	PHM
Non-Linear Flag (Y/N)	No
Zero Fee OTM Flag (Y/N)	No

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

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