

MARKET NOTICE

Number: 254/2016

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

Date: 12 May 2016

SUBJECT: NEW CAN-DO FUTURE (BAWY) – BARLOWORLD LTD (BAW)

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: Any-Day (Physically Settled)
Can-Do Code	BAWY
Can-Do Category	Any-Day
Underlying	Barloworld LTD (BAW)
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)
Option Strike Intervals	One one-hundredth of one Rand (i.e. 0.01)
JSE Trading Fees	AnyDay SSF Fee https://www.jse.co.za/content/JSE Pricing Items/EDM Price List.pdf

Initial Margin *	R1 245
Class Spread Margin *	R55
V.S.R. *	3.5

PROCEDURE FOR EXPIRATION	
Expiration Dates	19 May 2016 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	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
Can-Do Underlying Type	Stock
Can-Do Underlying Code	BAW
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>