

MARKET NOTICE

 Johannesburg
 Stock Exchange

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

Number: 253/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 16 April 2015

SUBJECT: NEW CAN-DO FUTURE (OMLZ) - OLD MUTUAL PLC (OML)

Name and Surname: Paolo Govetto
Designation: Head Structured Products

The following Can-Do Future has been added to the list with immediate effect and will be 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	Single Stock Future: Any-Day (Physically Settled)
Can-Do Code	OMLZ
Can-Do Category	Any-Day
Underlying	OLD MUTUAL PLC (OML)
Exchange	JSE Limited
Contract Size (Multiplier)	100 (i.e. each future references 100 shares)
Quotations	Price per future to four decimal places (i.e. 0.0001)
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	Vanilla Can-Do Single Stock Futures fees as set by the exchange from time-to-time. Currently equivalent to 1.50 BP (cap R18,000)
Initial Margin *	592

Class Spread Margin *	55
V.S.R. *	4

PROCEDURE FOR EXPIRATION	
Expiration Dates	1 June 2015 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.

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-notice-and-circulars>