

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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[www.jse.co.za](http://www.jse.co.za)

**Number:** 361/2015  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 9 June 2015

**SUBJECT:** NEW CAN-DO (AEGX) - CANDO FUTURE (AVENG LIMITED)

**Name and Surname:** Paolo Govetto  
**Designation:** Head Structured Products

The following new Can-Do Quanto 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	
<b>Description</b>	Single Stock Future: Any-Day (Cash Settled)
<b>Can-Do Code</b>	AEGX
<b>Can-Do Category</b>	Any-Day
<b>Underlying</b>	Aveng Limited (AVI)
<b>Exchange</b>	JSE Limited
<b>Contract Size (Multiplier)</b>	100 (i.e. each future references 100 shares)
<b>Quotations</b>	Price per future to two decimal places (i.e. 0.01)
<b>Minimum Price Movement</b>	One ten-thousandth of one Rand (i.e. 0.0001)
<b>Option Strike Intervals</b>	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 from time-to-time. Currently equivalent to 1.50 BP (cap R18,000)

<b>Initial Margin *</b>	R156
<b>Class Spread Margin *</b>	R25
<b>V.S.R. *</b>	3

<b>PROCEDURE FOR EXPIRATION</b>	
<b>Expiration Dates</b>	11 August 2015 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

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

<b>FOR OFFICE USE ONLY</b>	
<b>Can-Do Type</b>	Anyday
<b>Can-Do Underlying Type (Index/Stock/Bask/Other)</b>	Stock
<b>Underlying Code</b>	AEG SJ
<b>Non-Linear Flag (Y/N)</b>	No
<b>Zero fee OTM Flag (Y/N)</b>	No

Should you have any queries regarding this notice, please contact [structuredproducts@jse.co.za](mailto:structuredproducts@jse.co.za).

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