

MARKET NOTICE

 Johannesburg
 Stock Exchange

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Number: 551/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 7 September15

SUBJECT: NEW CAN-DO FUTURE (FSRY) – FIRSTRAND LIMITED (FSR)

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 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 | FSRY |
| Can-Do Category | Any-Day |
| Underlying | FirstRand Limited (FSR) |
| 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 | 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 * | R 541 |

| | |
|------------------------------|----|
| Class Spread Margin * | 35 |
| V.S.R. * | 3 |

| | |
|---------------------------------|--|
| PROCEDURE FOR EXPIRATION | |
| Expiration Dates | 14 September 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.

| | |
|-------------------------|--------|
| For Office Use Only | |
| Can-Do Type | Anyday |
| Can-Do Underlying Type | Stock |
| Can-Do Underlying Code | FSR |
| 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-notice-and-circulars>