

MARKET NOTICE

 Johannesburg
 Stock Exchange

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www.jse.co.za

Number: 10/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 12 January 2018

SUBJECT: CAN-DO FUTURE (PSGY) - PSG GROUP LTD (PSG)

Name and Surname: Valdene Reddy
Designation: Head - Equity and Equity Derivatives

The following can-do 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 (Physical -Settled)
Can-Do Code	PSGY
Can-Do Category	Any-Day
Underlying	PSG Group Limited (PSG)
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 one-hundredth of one Rand (i.e. 0.01)
ISIN Number	ZAE000013017

Option Strike Intervals	One one-hundredth of one Rand (i.e. 0.01)
JSE Trading Fees	Any-day Can-Do Single Stock Futures fees as set by the exchange
Initial Margin *	3 959
Class Spread Margin *	50
V.S.R. *	3.0

PROCEDURE FOR EXPIRATION	
Expiration Dates	28 February 2018 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	Cash-Settlement

FOR OFFICE USE ONLY	
Can-Do Type	Any-day SSF
Can-Do Underlying Type (Index/Stock/Bask/Other)	Stock
Underlying Code	PSG
Non-Linear Flag (Y/N)	NO
Zero fee OTM Flag (Y/N)	No

*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-notices-and-circulars>