

MARKET NOTICE

 Johannesburg
 Stock Exchange

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www.jse.co.za

Number: 393/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 15 September 2017

SUBJECT: LISTING CAN-DO FUTURE (GLNX) – GLENCORE (GLN)

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 (Cash Settled)
Can-Do Code	GLNX
Can-Do Category	Any-Day
Underlying	GLENCORE (GLN)
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	JE00B4T3BW64
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
Initial Margin *	R 1222
Class Spread Margin *	R 100
V.S.R. *	3.5

PROCEDURE FOR EXPIRATION	
Expiration Dates	20 October 2017 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	JSEX
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, please contact the Structured Product team on 011 520 7812\7981 or edm@jse.co.za

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>