#### MARKET NOTICE

### JS≣

Johannesburg Stock Exchange

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

Number:	214/2019
Relates to:	Equity Market
	Equity Derivatives
	Commodity Derivatives
	Interest Rate and Currency Derivatives
Listing Date:	2 April 2019
SUBJECT:	CAN-DO PUT OPTION (XC71) – OUT OF CURRENCY

Name and Surname:Valdene ReddyDesignation:Head – Equity and Equity Derivatives

The following **Put Option – Out of Currency** has been listed with immediate effect and is 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	Out of currency settlement option
Option Style	European
Underlying	iShares S&P 100 ETF: OEF US Equity
Underlying ISIN	US4642871010
Underlying DIN	OEFI Exotic Option Cash Base 1 XC71
Primary Exchange	NYSE
Underlying Currency	USD

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Construct and (whitipiler)   1     Expiration Date   21 October 2019 (Further expiration dates may be added upon request)     Settlement Method   Cash Settled     Minimum Price   ZAR 0.01     Movement   ZAR 0.01     Quotations   Two decimal places     TERMS & CONDITIONS - OPTION 1     Type   Put     Buyer   The Long Party to the Can-Do Option     Setler   The Short Party to the Can-Do Option     Strike Price   USD 132.36     PROCEDURE FOR EXERCISE   Automatic     Applicable   Applicable     Expiration and Valuation   Official closing time as published by the Underlying Listed Exchange on the Final Valuation Date     Time   Note: If the official closing time of the underlying exchange falls outside the JSE trading hours, the contract will close-out on the following JSE business day using the previous day's official closing price.     Valuation   18 October 2019 (Further expiration dates may be added upon request)     Date   21 October 2019 (Further expiration dates may be added upon request)     Price   Valuation Date     Expiration Price   21 October 2019 (Further expiration dates may be added upon request)     Cash   Applicable	Contract Size		
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	SETTLEMENT TERMS		
Settlement	Cash	Applicable	
	Settlement		

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Settlement	South African Rand (ZAR)	
Currency		
Cash	The amount determined on the Valuation Date at the Valuation Time, in accordance	
Settlement	with the following formula:	
Amount	{Number of Option Contracts * Multiplier *[max(0,Strike <sub>P1</sub> -Index <sub>Final</sub> )}*FX	
Cash		
Settlement	Two (2) Currency Business Days following the Valuation Date	
Payment Date		
COST IMPLICATIONS		
JSE Trading	See Can-Do Booking Fee Schedule – Fee Model EXO:	
Fees	https://www.jse.co.za/content/JSEPricingItems/MPL/JSE%20Price%20List%202019%	
	20-%20Issuers,%20Services%20and%20Trading.pdf	

Can-Do instruments are loaded into the Nutron system as simple futures. The value displayed is the fair market value of the instrument with its correct valuation (in the case of an option, the instrument valuation is the option premium).

Should you have any queries regarding Can-Do instruments, please contact the Can-Do Team on **011 520-7981** or **EDM@jse.co.za.**