

MARKET NOTICE

Number: 514/2017

Relates to:

- Equity Market
- Equity Derivatives
- Commodity Derivatives
- Interest Rate and Currency Derivatives

Date: 29 November 2017

SUBJECT: CAN-DO FUTURE (TRUY) - TRUWORTHS (TRU)

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 (Physically Settled)
Can-Do Code	TRUY
Can-Do Category	Any-Day
Underlying	TRUWORTHS INTERNATIONAL(TRU)
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	ZAE000028296
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 889
Class Spread Margin *	R 55
V.S.R. *	2.5

PROCEDURE FOR EXPIRATION	
Expiration Dates	01 March 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	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 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>