

MARKET NOTICE

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NOTICE NO. 56/2015

RELATES TO

<input type="checkbox"/>	Equity Market
<input checked="" type="checkbox"/>	Equity Derivatives Market
<input type="checkbox"/>	Commodity Derivatives Market
<input type="checkbox"/>	Interest Rate & Currency Derivatives Market

DATE: 28 January 2015

SUBJECT: UPDATING OF CAN-DO BASKET (X9JQ) CONSTITUENCIES

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The following Can-Do basket constituencies have been updated with immediate effect. 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	Basket Future
Can-Do Name	Can-Do X9JQ
Can-Do Code	X9JQ
Contract Size (Multiplier)	10 (for the avoidance of doubt, this means that each future references ten Baskets)
Quotations	Of the underlying Basket, the price to two decimal places
Minimum Price Movement	One Rand cent
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R 15 662.00
Class Spread Margin	R 4 600
V.S.R.	3.5
Underlying Basket	10% capped as per Annexure A
Basket Divisor	100000
Basket Price Calculation	The price of the Basket will be calculated as follows: <ol style="list-style-type: none"> 1. For each constituent share in the Basket, the quantity will be multiplied by the corresponding spot share price to arrive at a Rand value per constituent share. 2. The individual constituent Rand values will be added to arrive at a total basket Rand value. 3. The total basket Rand value will be divided by the divisor to arrive at the Basket price.
Capping Procedure	Recapping to 10% is effective on the start of day of the first working days of January, April, July and October
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	19/03/2015, 17/09/2015
Valuation Time	13.40pm on the Expiration and Valuation Date

Reference Price	<p>The Reference Price will be calculated as follows:</p> <ol style="list-style-type: none"> 1. For each constituent share in the Basket, the arithmetic average of the corresponding spot price observed every 60 seconds (100 observations), between 12:01pm and 13:40pm will be multiplied by the quantity to arrive at a Rand value per constituent share. 2. The individual constituent Rand values will be added to arrive at a total basket Rand value. 3. The total basket Rand value will be divided by the Divisor to arrive at the Reference Price.
Automatic Exercise	Applicable
Cash Settlement	Applicable

Annexure A

Issue Date	Alpha	Instrument	Price	System Factor	X9JQ_SPI	MCap
2015/01/27	AGL	ANGLO AMERICAN PLC	18985	1	7.428384	141027.87
2015/01/27	BAW	Barloworld Ltd	8989	1	6.247184	<u>56155.93</u>
2015/01/27	FSR	FirstRand Ltd	4975	1	30.40277	<u>151253.77</u>
2015/01/27	INL	Investec Ltd	9790	1	6.684217	65438.48
2015/01/27	MDC	Mediclinic International Ltd	11745	1	13.04898	153260.22
2015/01/27	MMI	MMI HOLDINGS LTD	3086	1	27.58493	85127.08
2015/01/27	NED	Nedbank Group Ltd	24874	1	5.966151	148402.04
2015/01/27	OML	OLD MUTUAL PLC	3539	1	42.39604	150039.58
2015/01/27	SBK	STANDARD BANK GROUP LTD	14750	1	10.13077	149428.92
2015/01/27	SHP	Shoprite Hldgs Ltd	18450	1	8.137157	150130.55
2015/01/27	SLM	Sanlam Ltd	6762	1	22.14015	149711.72
2015/01/27	TRU	Truworths International	8330	1	11.15335	92907.40
Basket MCap						1492883.56
Divisor						100.00003
Basket Spot						14928.83055

Should you have any queries regarding Can-Do instruments, please contact the Can-Do Team on 011 520-7096/7981 or cando@jse.co.za