

## MARKET NOTICE

Johannesburg  
Stock Exchange

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**Number:** 607/2015  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 8 October 15

**SUBJECT:** NEW CAN-DO BASKET FUTURE (YLUQ)

**Name and Surname:** Paolo Govetto  
**Designation:** Head Structured Products

The following Can-Do Future 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	
<b>Description</b>	New Can-Do Basket Future
<b>Can-Do Name</b>	Can-Do YLUQ
<b>Can-Do Code</b>	YLUQ
<b>Contract Size (Multiplier)</b>	<b>10</b> (for the avoidance of doubt, this means that each future references <b>ten</b> Basket)
<b>Quotations</b>	Of the underlying Basket Index, the price to four decimal places
<b>Minimum Price Movement</b>	0.0001
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/Products/Equity-Derivatives-Market/Equity-Derivatives-Product-Detail/Can-Do_Futures_and_Options.aspx">http://www.jse.co.za/Products/Equity-Derivatives-Market/Equity-Derivatives-Product-Detail/Can-Do_Futures_and_Options.aspx</a>
<b>Initial Margin</b>	R 62
<b>Class Spread Margin</b>	R 31

<b>V.S.R.</b>	2.5
<b>Underlying Basket</b>	Per Annexure A The basket constituents may be changed from time to time due to the effects of corporate actions and/or client requests.
<b>Basket Divisor</b>	As per Annexure A. For clarity, the Basket Divisor is used to determine the Basket starting level
<b>Basket Price Capital Index (CI)</b>	The price of the Basket will be calculated as follows: <ol style="list-style-type: none"> <li>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.</li> <li>2. The individual constituent Rand values will be added to arrive at a total basket Rand value.</li> <li>3. The total basket Rand value will be divided by the Basket Divisor to arrive at the Basket price.</li> </ol>
<b>Initial Reference Level</b>	As per Annexure A
<b>Underlying Exposure (per contract)</b>	Underlying Exposure per contract = Initial Reference Level x Contract Size
<b>PROCEDURE FOR EXPIRATION</b>	
<b>Expiration and Valuation Date</b>	30 October 2015
<b>Valuation Time</b>	Expiration and Valuation Date as at close of business
<b>Share Reference Price</b>	Closing Prices of the basket constituents as determined at end of day.
<b>Automatic Exercise</b>	Applicable
<b>Cash Settlement</b>	Applicable

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).

Annexure A

Alpha	Shares	%Weight
AGL	0.02295033598655110	0.031237697
AMS	0.00117280321475913	0.003093638
ANG	0.00765434716887389	0.009613181
APN	0.00581743001453660	0.017526135
BAT	0.00637390274616231	0.009241574
BGA	0.00620875335864544	0.010969147
BIL	0.03887525899766840	0.088483627
BTI	0.00583064933487154	0.044440696
BVT	0.00610638942295641	0.020837819
CCO	0.00606027981049169	0.005380755
CFR	0.09575013990556030	0.108548832
CPI	0.00099683094088604	0.005528816
DSY	0.00613325830223635	0.008486092
FSR	0.05803846972024290	0.029424413
GRT	0.04763005433658520	0.012429906
INL	0.00474775022609748	0.00527708
INP	0.01114564988203020	0.012439082
ITU	0.01814665145347710	0.012541822
MDC	0.00928665117957494	0.011178449
MMI	0.01911552084861870	0.004800895
MND	0.00226579959183599	0.006829314
MNP	0.00702946952254699	0.02107126
MPC	0.00446354699013224	0.009142076
MTN	0.03354696772618090	0.060981822
NED	0.00369651233328088	0.008574017
NPN	0.00779183967968413	0.148057829
NTC	0.02785853588706930	0.010344993
OML	0.08854047185263600	0.037844983
RDF	0.07934378500755160	0.009344953
REI	0.02822033022267960	0.008449091
REM	0.00922624395567971	0.025030984
RMH	0.01257915890858160	0.008630466
RMI	0.01327527568150770	0.005739226
SBK	0.02291314380667260	0.032699267
SHF	0.04703498059111080	0.040006865
SHP	0.00826833813638562	0.013599121
SLM	0.03340637805855430	0.021552717
SOL	0.01010155018640680	0.044284441
TBS	0.00311293574799532	0.010100402
VOD	0.00625807990032854	0.008813051
WHL	0.01729624992535720	0.017423464

**Both Initial Basket Spot and Divisor is 100**

FOR OFFICE USE ONLY	
Can-Do Type	Basket (Equities)
Can-Do Underlying Type (Index/Stock/Bask/Other)	Basket
Can-Do Underlying Code	N/A
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No

Should you have any queries regarding Can-Do instruments, please contact the Can-Do Team on 011 520-7096/7981 or [structuredproducts@jse.co.za](mailto:structuredproducts@jse.co.za)

This Market Notice will be made available on the website at <https://www.jse.co.za/redirects/market-notices-and-circulars>