



Market Notice

Number: F6944
Date: 31 March 2014

Can-Do Future (NEDX) –Nedbank Group (NED)

The following Can-Do Future has been added to the list with immediate effect and will be available for trading as from 31 March 2014. 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	NEDX
Can-Do Category	Any-Day
Underlying	Nedbank Group(NED)
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)
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 from time-to-time. Currently equivalent to 1.50 BP (cap R18,000)
Initial Margin *	R 1689
Class Spread Margin *	R 150
V.S.R. *	2.5



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa.
Telephone: +27 11 520 7000, Facsimile: +27 11 520 8584
www.jse.co.za

Executive Directors: NF Newton-King (CEO),
A Takoordeen (CFO)
Non-Executive Directors: HJ Borkum (Chairman), AD Botha, M Jordaan
MR Johnston, DM Lawrence, A Mazwai, Dr. MA Matooane, NP Mnxasana,
NS Nematswerani, N Nyembezi-Heita, N Payne
Alternate Directors: JH Burke, LV Parsons
Company Secretary: GC Clarke

PROCEDURE FOR EXPIRATION	
Expiration Dates	18 August 2014 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

*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 Can-Do Instruments, please contact the Can-Do team on 011 520-7096\7981 or cando@jse.co.za.



Graham Smale

Director: Bonds and Financial Derivatives

Tel: +27 11 520 7831

Fax: +27 11 520 8831

E-mail: grahams@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346