

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: F7030
Date: 14 May 2014

SUBJECT: New Can-Do (YHYQ) – IDX Future (MSCI Daily TR Net World USD Index Futures)

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The following new Can-Do has been added to the list with immediate effect and will be available for trading as from 14 May 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 | IDX Future |
| Can-Do Name | Can-Do YHYQ |
| Contract Size (Multiplier) | 1 (for the avoidance of doubt, this means that each option references 1 shares) |

| | |
|---|--|
| Minimum Price Movement | One Hundredth of one Rand (i.e. 0.01) |
| Quotations | Price per underlying share to two decimals. |
| Clearing House Fees | IDX Futures fees as set by the exchange from time-to-time as per information given in www.jse.co.za/bookingfees |
| Initial Margin | R4600.00 |
| Class Spread Margin | R2300.00 |
| V.S.R. | 3.5 |
| UNDERLYING DETAILS | |
| Underlying Share | MSCI DAILY TR NET WOLRD WORLD USD INDEX (Bloomberg code: NDDUWI <INDEX>) |
| Underlying Listed Exchange | N/A |
| Underlying Currency | USD/ZAR |
| Underlying Currency Expiry Price | USD/ZAR Reuters Rate on the Final Valuation Date using London 4pm WM mid-rate (ZAR WMCO Currency on BBG) |
| EXPIRATION DETAILS: | |
| Final Valuation Date | As per Annexure A |
| Final Valuation Time | Official closing time on the Final Valuation Date |
| Expiration Date | As per Annexure A |
| Expiration Time | Official closing time on the Expiration Date |
| Expiration Methodology | The contract expires on the Expiration Date and Time using the valuation taken at the Valuation Date and Time. If the Final Valuation Time 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. |
| Settlement | Cash |
| OPTION CHARACTERISTICS: | |
| Any options traded on these futures contracts have the following characteristics: | |
| Options Type | Options on Futures |
| Option Style | European Style |

ANNEXURE A:

| Final Valuation Date | Expiration Date |
|---|------------------------|
| 14 August 2014 | 15 August 2014 |
| <i>Further Expiration Dates and Final Valuation Dates may be added upon request</i> | |

The above instrument has been designated as “Foreign” by the South African Reserve Bank

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 IDX Instruments, please contact the IDX team on 011 520-7096\7981 or idx@jse.co.za.