

MARKET NOTICE

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Stock Exchange

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Subject: New Can-Do Basket Future (YIKQ)

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The following new Can-Do instrument has been added to the list with immediate effect and will be available for trading on 07 July 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	New Can-Do Basket Future
Can-Do Name	Can-Do YIKQ
Can-Do Code	YIKQ
Contract (Multiplier)	Size 10 (for the avoidance of doubt, this means that each future references ten Basket)

Quotations	Of the underlying Basket Index, the price to four decimal places
Minimum Price Movement	0.0001
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/Products/Equity-Derivatives-Market/Equity-Derivatives-Product-Detail/Can-Do Futures and Options.aspx
Initial Margin	R6460
Class Spread Margin	R3230
V.S.R.	2.5
Underlying Basket	Per Annexure A The basket constituents may be changed from time to time due to the effects of corporate actions and/or client requests.
Basket Divisor	As per Annexure A. For clarity, the Basket Divisor is used to determine the Basket starting level
Basket Price Capital Index (CI)	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 Basket Divisor to arrive at the Basket price.
Initial Reference Level	10,000
Underlying Exposure (per contract)	Underlying Exposure per contract = Initial Reference Level x Contract Size
PROCEDURE FOR EXPIRATION	
Expiration and Valuation Date	18/12/2014 (Standard Futures Close-Out)
Valuation Time	End of Auction Call session on Expiration and Valuation Date
Share Reference Price	Closing Prices of the basket constituents as determined by the new midday futures auction expiry process.
Automatic Exercise	Applicable
Cash Settlement	Applicable

Annexure A

Company	Price (ZAR)	Shares	Mkt Cap	%
NPN	1 339.54	42 659.00	R 57 142 857	14.29%
SAB	624.70	91 472.00	R 57 142 857	14.29%
CFR	112.06	509 928.00	R 57 142 857	14.29%
SOL	629.59	90 762.00	R 57 142 857	14.29%
APN	284.97	200 520.00	R 57 142 857	14.29%
BVT	280.67	203 596.00	R 57 142 857	14.29%
OML	36.92	1 547 884.00	R 57 142 857	14.29%
		Total	R 400 000 000	100.00%
		Divisor	40 000.00	
		Initial Basket Spot	10 000.00	

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 Can-Do instruments, please contact the Can-Do Team on 011 520-7096/7981 or cando@jse.co.za

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