

**MARKET NOTICE**

**Number:** Note F7116  
**Date:** 14 July 2014  
**Subject:** New Can-Do Basket Future (YIMQ)

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A handwritten signature in black ink, appearing to read 'G Smale', with a large, stylized initial 'G'.

**New Can-Do Basket Future (YIMQ)**

The following new Can-Do instrument has been added to the list with immediate effect and will be available for trading on 14 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	
<b>Description</b>	New Can-Do Basket Future
<b>Can-Do Name</b>	Can-Do YIMQ
<b>Can-Do Code</b>	YIMQ
<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 9337
<b>Class Spread Margin</b>	R 4669
<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>	18/09/2014 (Standard Futures Close-Out)
<b>Valuation Time</b>	End of Auction Call session on Expiration and Valuation Date
<b>Share Reference Price</b>	Closing Prices of the basket constituents as determined by the new midday futures auction expiry process.
<b>Automatic Exercise</b>	Applicable
<b>Cash Settlement</b>	Applicable

#### Annexure A

Code	Price(ZAR)	Shares	Mkt Cap	Weight
BGA SJ Equity	166.63	322 145 258.02	53 679 064 343.87	12.05%
FSR SJ Equity	41.39	3 255 868 833.32	134 760 411 011.12	30.24%
NED SJ Equity	233.85	198 979 707.03	46 531 404 488.97	10.44%
RMH SJ Equity	53.37	663 500 512.46	35 411 022 349.99	7.95%
SBK SJ Equity	145.55	1 204 041 489.75	175 248 238 833.11	39.33%
		<b>Total Mkt Cap</b>	<b>445 630 141 027.06</b>	100.00%
		<b>Divisor</b>	<b>44 563 014.10</b>	
		<b>Initial Spot</b>	<b>10 000.00</b>	

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](mailto:cando@jse.co.za)

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