
MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000

Fax: +27 11 520 8584

www.jse.co.za

Number: F7217
Date: 22 September 2014

Name and Surname: Graham Smale
Designation: Director
Division: Bonds and Financial Derivatives
Tel: 011 520 7831
E-mail address: grahams@jse.co.za

A handwritten signature in black ink, appearing to read 'G Smale', with a small flourish at the end.**New Can-Do Basket Future (YJEQ)**

The following new Can-Do instrument has been added to the list with immediate effect and will be available for trading on 22 September 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 YJEQ
Can-Do Code	YJEQ
Contract Size (Multiplier)	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	R 6 410
Class Spread Margin	R 3 210
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	As per Annexure A
Underlying Exposure (per contract)	Underlying Exposure per contract = Initial Reference Level x Contract Size

PROCEDURE FOR EXPIRATION	
Expiration and Valuation Date	19/12/2014
Valuation Time	Scheduled Closing Time of the JSE, which on normal JSE trading days is 17:00hrs (SAST)
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

Code	Price ZAC	SPI	Mkt Cap	Weights
NTC	3297	14736175.09	48585169272	9.96%
RDF	988	33081919.11	32684936081	6.70%
TRU	7020	4169570.36	29270383927	6.00%
MMI	2826	10205859.5	28841758947	5.91%
CML	10200	2658473.18	27116426436	5.56%
NPK	4290	5955467.37	25548955017	5.24%
RMI	3617	6982735.23	25256553327	5.18%
SAP	4662	5371178.64	25040434820	5.13%
BAT	7429	3262073.33	24233942769	4.97%
GFI	4605	5162470.05	23773174580	4.87%
TFG	11650	1887042.96	21984050484	4.51%
BAW	9799	2235379.05	21904479311	4.49%
HYP	8970	2431131.69	21807251259	4.47%
SPP	12500	1723580.04	21544750500	4.42%
AVI	6950	3061182.95	21275221503	4.36%
NEP	11799	1585066.18	18702195858	3.83%
RES	7230	2531020.48	18299278070	3.75%
CPF	1200	14764120.76	17716944912	3.63%
TON	15657	1094083.25	17130061445	3.51%
TKG	5515	3098847.10	17090141757	3.50%
Initial Divisor				48780611.0274
Initial Spot				10 000

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

