

## MARKET NOTICE

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### New Can-Do Basket Future (YKAQ)

The following new Can-Do instrument has been added to the list with immediate effect and will be available for trading as from today. 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 YKAQ
Can-Do Code	YKAQ
Contract (Multiplier)	Size <b>10</b> (for the avoidance of doubt, this means that each future references <b>ten</b> Basket)
Quotations	Of the underlying Basket Index, the price to four decimal places
Minimum Movement	Price 0.0001
Clearing House Fees	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>
Initial Margin	R 13 501

<b>Class Spread Margin</b>	R 6 751
<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>	18/12/2014, 19/03/2015
<b>Valuation Time</b>	Scheduled Closing Time of the JSE, which on normal JSE trading days is 17:00hrs (SAST)
<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

Stock	Share Price ZAR	Shares held	Weights
HAR	22.9899	347 970. 00	8.00%

ANG	119.1525	386 060.00	46.00%
GFI	44.3207	676 870.00	30.00%
SGL	23.8041	672 120.00	16.00%
		Market Cap Total	100 000 000
		Divisor	10 000
		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](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	N/A
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No