



Market Notice

Number: F6961
Date: 03 April 2014

New Can-Do Basket Future (YHKQ)

The following new Can-Do Future has been added to the list with immediate effect and will be available for trading as from 03 April 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 YHKQ
Can-Do Code	YHKQ
Contract Size (Multiplier)	10 (for the avoidance of doubt, this means that each future references 10 Baskets)
Quotations	Of the underlying Basket, the price to two decimal places
Minimum Price Movement	R0.01
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R 8 593. 00
Class Spread Margin	R 4 286.50
V.S.R.	3.00
Underlying Basket	As per Annexure A
Basket Divisor	As per Annexure A



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa.
Telephone: +27 11 520 7000, Facsimile: +27 11 520 8584
www.jse.co.za

Executive Directors: NF Newton-King (CEO),
A Takoordeen (CFO)
Non-Executive Directors: HJ Borkum (Chairman), AD Botha, M Jordaan
MR Johnston, DM Lawrence, A Mazwai, Dr. MA Matooane, NP Mnhasana,
NS Nematswerani, N Nyembezi-Heita, N Payne
Alternate Directors: JH Burke, LV Parsons
Company Secretary: GC Clarke

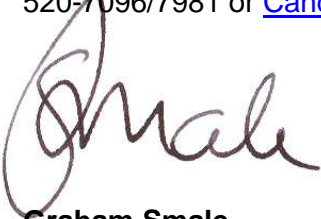
Basket Price Calculation	<p>The price of the Basket will be calculated as follows:</p> <ol style="list-style-type: none"> 1. For each constituent share in the Basket, the quantity will be multiplied by the corresponding spot share price to arrive at a Rand value per constituent share. 2. The individual 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.
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	19 June 2014 (Standard Futures Close-out)
Valuation Time	End of Auction Call session.
Reference Price	<p>The Reference Price will be calculated as follows:</p> <ol style="list-style-type: none"> 1. For each constituent share in the Basket, the spot price will be calculated using the standard SAFEX closeout methodology which will be multiplied by the quantity 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 Divisor to arrive at the Reference Price.
Automatic Exercise	Applicable
Cash Settlement	Applicable

Annexure A

		Price (ZAR)	Shares	Mkt Cap	Weight
WHL	WHL Sj Equity	72.58	47.74	3 464.85	34.66%
MPC	MPC Sj Equity	153.28	14.54	2 228.50	22.29%
TRU	TRU Sj Equity	75.75	26.91	2 038.14	20.39%
TFG	TFG Sj Equity	103.5	12.85	1 330.18	13.31%
MSM	MSM Sj Equity	132.21	7.07	934.42	9.35%
			Total	9 996.08	100.00%
			Divisor	1.00000	
			Initial Spot	9996.08	

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 Products, please contact Can-Do Team on 011 520-7096/7981 or Cando@jse.co.za



Graham Smale

Director: Interest Rate Products

Tel: +27 11 520 7831

Fax: +27 11 520 8831

E-mail: grahams@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346