

Market Notice

Number: **F5817**
 Date: **15 January 2013**

Please not changes to “Initial Margin” and “Class Spread Margin”

New Can-Do (XU2Q) – Quanto Future

The following new Can-Do has been added to the list with immediate effect and will be available for trading on 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	Quanto Future
Can-Do Name	Can-Do XU2Q
Contract Size (Multiplier)	100 (for the avoidance of doubt, this means that each option references 100 shares)
Minimum Price Movement	One Ten Thousandth of one Rand (i.e. 0.0001)
Quotations	Price per option
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R950.00
Class Spread Margin	R475.00
V.S.R.	5.00
UNDERLYING	
Underlying Share	LinkedIn Corp (Bloomberg code: LNKD UN <Equity>)
Underlying Listed Exchange	New York
Underlying Currency	USD



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Member of the World Federation of Exchanges

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

Quanto FX Rate	Fixed Rate of 1 ZAR to 1 unit of Underlying Currency
Expiration Date	18 March 2013
Final Valuation Date	15 March 2013
Expiration and Valuation Time	<p>Official closing time as published by the Underlying Listed Exchange on the Final Valuation Date</p> <p>Note: If the official closing time of the underlying exchange falls outside The JSE trading hours the contract will close-out on the following JSE business day using the previous day's official closing price.</p>

The above instrument has been designated as "Foreign" by the South African Reserve Bank

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 Options, please contact the Can-Do team on 011 520-7096\7981 or cando@jse.co.za

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