JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: **F5942**
Date: **15 March 2013**

New Can-Do (XZ1Q) – 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 XZ1Q
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 underlying share to two decimals.
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R12.00
Class Spread Margin	R6.00
V.S.R.	5.00
UNDERLYING	
Underlying Share	ALCATEL - LUCENT(Bloomberg code: ALU FP <Equity>)
Underlying Listed Exchange	Euronext Paris
Underlying Currency	EUR
Quanto FX Rate	Fixed Rate of 1 ZAR to 1 unit of Underlying Currency

June Expiration Details	
Expiration Date	24 June 2013
Final Valuation Date	21 June 2013
Expiration and Valuation Time	Official closing time as published by the Underlying Listed Exchange on the Final Valuation Date 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.

Please not that option traded on this contract will be European style options

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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