JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

# Market Notice

**Number:** **F6226**

**Date** **25 June 2013**

## New Can-Do Option (YEUQ) – Anglo American Platinum

The following new Can-Do Future (YEUQ) has been added to the list with immediate effect and will be available for trading 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** | Single Stock Future |
| **Can-Do Code** | YEUQ |
| **Underlying Instrument** | Anglo American Platinum Ltd (Bloomberg code: AMS:SJ <Equity>) Future |
| **Contract Size (Multiplier)** | 100 (for the avoidance of doubt, each future references 100 shares) |
| **Quotations** | Of the underlying share, the value to two decimal places |
| **Minimum Price Movement** | One one-hundredth of a Rand point (i.e. 0.01) |
| **Option Strike Intervals** | One one-hundredth of a Rand point (i.e. 0.01) |
| **Clearing House Fees** | Vanilla Can Do Index Futures<br>o 0.33 BP<br>Vanilla Can Do SSF Futures<br>o 1.5 BP<br>o Cap R18 000.00 |
| **Initial Margin** | R 4800.00 |
| **Class Spread Margin** | R 500.00 |
| **V.S.R.** | 3.50 |

| PROCEDURE FOR EXERCISE | |
|---|---|
| **Expiration Dates** | 05 August 2013 |
| **Valuation Time** | Scheduled Closing Time on the JSE on the Expiration Dates |
| **Reference Price** | The level of the underlying instrument (as published by the JSE) at the Valuation Time on the Expiration Date |
| **Cash Settlement** | Applicable |

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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