



## Market Notice

**Number:** F6252  
**Date:** 28 June 2013

### New Can-Do Option (YB4Q) - FTSE/JSE TOP40 Index

The following new Can-Do Future (YB4Q) 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	
<b>Description</b>	FTSE/JSE TOP40 Index (Bloomberg code: TOP40 <Index>) Future
<b>Can-Do Name</b>	<b>Can-Do YB4Q</b>
<b>Can-Do Code</b>	YB4Q
<b>Index</b>	FTSE/JSE TOP40 Index (Bloomberg code: TOP40 <Index>)
<b>Contract Size (Multiplier)</b>	10 (for the avoidance of doubt, this means that each future references the Index, multiplied by 10 ZAR)
<b>Quotations</b>	Of the underlying Index, the value to two decimal places
<b>Minimum Price Movement</b>	One one-hundredth of an Index point (i.e. 0.01)
<b>Option Strike Intervals</b>	One one-hundredth of an index point (i.e. 0.01)
<b>Clearing House Fees</b>	Vanilla Can Do Index Futures <ul style="list-style-type: none"> <li>o 0.33 BP</li> </ul> Vanilla Can Do SSF Futures <ul style="list-style-type: none"> <li>o 1.5 BP</li> <li>o Cap R18 000.00</li> </ul>
<b>Initial Margin</b>	R19 900
<b>Class Spread Margin</b>	R 4 000



<b>V.S.R.</b>	2.5
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration Dates</b>	29 July 2013
<b>Valuation Time</b>	Scheduled Closing Time on the JSE on the Expiration Dates
<b>Reference Price</b>	The level of the Index (as published by the JSE) at the Valuation Time on the Expiration Date
<b>Cash Settlement</b>	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](mailto:cando@jse.co.za).

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