

## **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	
Description	FTSE/JSE TOP40 Index (Bloomberg code: TOP40 <index>) Future</index>
Can-Do Name	Can-Do YB4Q
Can-Do Code	YB4Q
Index	FTSE/JSE TOP40 Index (Bloomberg code: TOP40 <index>)</index>
Contract Size (Multiplier)	10 (for the avoidance of doubt, this means that each future references the Index, multiplied by 10 ZAR)
Quotations	Of the underlying Index, the value to two decimal places
Minimum Price Movement	One one-hundredth of an Index point (i.e. 0.01)
Option Strike Intervals	One one-hundreth of an index point (i.e. 0.01
Clearing House Fees	Vanilla Can Do Index Futures  o 0.33 BP  Vanilla Can Do SSF Futures  o 1.5 BP o Cap R18 000.00
Initial Margin	R19 900
Class Spread Margin	R 4 000



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**Executive Director:** NF Newton-King (CEO), A Takoordeen (CFO)

Company Secretary: GC Clarke

Non-Executive Directors: HJ Borkum (Chairman), AD Botha, MR Johnston, DM Lawrence, A Mazwai, Dr. MA Matooane, NP Mnxasana, NS Nematswerani, N Nyembezi-Heita, N Payne Alternate Directors: JH Burke, LV Parsons

V.S.R.	2.5
PROCEDURE FOR EXERCISE	
Expiration Dates	29 July 2013
Valuation Time	Scheduled Closing Time on the JSE on the Expiration Dates
Reference Price	The level of the Index (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 <a href="mailto:cando@jse.co.za">cando@jse.co.za</a>.

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