JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: **F6315**
Date **24 July 2013**

New Can-Do Option (YFFQ) – Remgro Ltd

The following new Can-Do Future 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 (Cash Settled)
Can-Do Code	YFFQ
Underlying Instrument	Remgro Ltd (Bloomberg code: REM :SJ <Equity>)
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 o 0.33 BP Vanilla Can Do SSF Futures o 1.5 BP o Cap R18 000.00
Initial Margin	R 1 600.00
Class Spread Margin	R 80 .00
V.S.R.	6.50

PROCEDURE FOR EXERCISE	
Expiration Dates	3 September 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.

Graham Smale
Director: Bonds and Financial Derivatives
Tel: +27 11 520 7831
Fax:+27 11 520 8831
E-mail: grahams@jse.co.za

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