

Market Notice

Number: F6417
Date 26 August 2013

Can-Do Future (ALSX) – FTSE/JSE Top 40 ALSI

The following Can-Do Future has been added to the list with immediate effect and will be available for trading as from 26 August 2013. 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	Index Future: Any-Day (Cash Settled)
Can-Do Code	ALSX
Can-Do Category	Any-Day
Underlying	FTSE/JSE Top 40 Index (J200)
Contract Size (Multiplier)	10 (i.e. each future references the Underlying multiplied by 10 ZAR)
Quotations	Price per future to two decimal places
Minimum Price Movement	One one-hundredth of an Index point (i.e. 0.01)
Option Strike Intervals	One one-hundredth of an Index point (i.e. 0.01)
JSE Trading Fees	Vanilla Can-Do Index Futures fees as set by the exchange from time-to-time. Currently equivalent to 0.33 BP.
Initial Margin *	R 21 100
Class Spread Margin *	R 4 000
V.S.R. *	2.5



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

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

Company Secretary: GC Clarke

PROCEDURE FOR EXERCISE	
Expiration Dates	23 September 2013 Further expiration dates may be added upon request
Valuation Time	Scheduled Closing Time on the JSE on the Expiration Dates
Reference Price	The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date
Settlement Method	Cash-Settlement

*The JSE reserves the right to amend the levels of the Initial Margin, Class Spread Margin and the V.S.R.

Should you have any queries regarding Can-Do Instruments, please contact the Can-Do team on 011 520-7096\7981 or cando@jse.co.za.

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Distributed by the Company Secretariat +27 11 520 7346