

Market Notice

Number: **F6505**
Date: **20 September 2013**

New Can-Do Future (ALSW) – ALSI Top 40 Any-Day Contract

The following new Can-Do Future has been added to the list with immediate effect and will be available for trading as from [20/09/2013]. 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	FTSE/JSE Top 40 Index Future – Any-Day (Cash Settled)
Can-Do Code	ALSW
Can-Do Category	Any-Day
Index	FTSE/JSE Top 40 Index (J200)
Contract Size (Multiplier)	10 (for avoidance of doubt, each future references the Index multiplied by 10 ZAR)
Quotations	In index points 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)
Clearing House 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 21870
Class Spread Margin	R4000
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	Expiration dates will be added upon request and will coincide with every 3 rd Thursday of Mar, Jun, Sep, Dec (or previous business day if it is a public holiday)
Valuation Time	After the intraday auction that starts at noon 12h00 SA time Time on the Expiration Dates
Reference Price	The level of the Index (as published by the JSE) at the Valuation Time on the Expiration Date
Settlement Method	Cash-Settlement

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