



## Market Notice

**Number:** F5399  
**Date** 25 June 2012

---

### New Can-Do Option (XD5Q) – BTI

The following new Can-Do (XD5Q) has been added to the list with immediate effect and is available for trading today, 25 June 2012.

Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do XD5</b>
<b>Code</b>	XD5Q
<b>Underlying Instrument</b>	British American Tobacco Plc - BTI
<b>Contract Size</b>	1 Future = 100 Shares
<b>Expiry Dates &amp; Times</b>	17h00 on 22 August 2012
<b>Quotations</b>	Price per underlying share to two decimals
<b>Minimum Price Movement</b>	R1 (0.01 in the share price)
<b>Expiry Valuation Method</b>	The official closing price as calculated by the JSE Limited
<b>Settlement Method</b>	Cash Settled
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/cdo/booking_fee_schedule.jsp">http://www.jse.co.za/cdo/booking_fee_schedule.jsp</a>
<b>Initial Margin</b>	R 3200
<b>Class Spread Margin</b>	R 800
<b>V.S.R.</b>	6.0
<b>Expiry Date</b>	22 August 2012



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)

**Graham Smale**

**Director: Bonds and Financial Derivatives**

**Tel: +27 11 520 7831**

**Fax: +27 11 520 8831**

**E-mail: [grahams@jse.co.za](mailto:grahams@jse.co.za)**

**Distributed by the Company Secretariat +27 11 520 7346**