

Market Notice

Number: F5164

Date 06 February 2012

New Can-Do Option (X7GQ) - FTSE/JSE TOP40 Index

The following new Can-Do Future (X7GQ) 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 X7GQ
Can-Do Code	X7GG
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	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R18600
Class Spread Margin	R2500
V.S.R.	2.0



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PROCEDURE FOR EXERCISE	
Expiration Dates	20 September 2012
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 cando@jse.co.za.

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