



Market Notice

Number: F4885
Date: 11 August 2011

New Can-Do Future (X1WQ) – FTSE/JSE Top40 Index

The following new Can-Do Future (X1WQ) has been added to the list with immediate effect. 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 (Bloomberg code: TOP40 <Index>) Future
Can-Do Name	Can-Do X1WQ
Can-Do Code	X1WQ
Index	FTSE/JSE Shareholder Weighted Top 40 Index (Bloomberg code: JSHR40 <Index>)
Contract Size (Multiplier)	1 (for the avoidance of doubt, this means that each future references the Index, multiplied by 1 ZAR)
Minimum Price Movement	One one-hundredth of an Index point (i.e. 0.01)
Quotations	Of the underlying Index, the value to two decimal places
Option Strike Intervals	One one-hundredth 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	R350
Class Spread Margin	R40
V.S.R.	2.0



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Executive Directors: RM Loubser (CEO), NF Newton-King, F Evans (CFO) **Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne
Alternate Directors: JH Burke, LV Parsons

PROCEDURE FOR EXERCISE	
Expiration Dates	08/08/2013
Valuation Time	Scheduled End-of-Day Closing Time on the JSE on the Non-Standard Expiration Dates. All Standardized Expiry Dates will expire at the standard 100 iteration close out price.
Reference Price	The level of the Index (as published by the JSE) at the Valuation Time on the Expiration Dates.
Cash Settlement	Applicable.

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on 011 520-7399\7186 or cando@jse.co.za.

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