



## Market Notice

**Number:** F4697  
**Date:** 24 March 2011

### New Can-Do Future (XWZQ) – FTSE/JSE TOP40 Index

The following new Can-Do Future (XWZQ) 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	
<b>Description</b>	FTSE/JSE TOP40 Index (Bloomberg code: TOP40 <Index>)Future
<b>Can-Do Name</b>	Can-Do XWZQ
<b>Can-Do Code</b>	<b>XWZQ</b>
<b>Index</b>	FTSE/JSE TOP40 Index (Bloomberg code: TOP40 <Index>)
<b>Contract Size (Multiplier)</b>	<b>10</b> (for the avoidance of doubt, this means that each future references the Index, multiplied by 10 ZAR)
<b>Minimum Price Movement</b>	One one-hundredth of an Index point (i.e. 0.01)
<b>Quotations</b>	Of the underlying Index, the value to two decimal places
<b>Option Strike Intervals</b>	One one-hundredth of an Index point (i.e. 0.01)
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/booking_fee_schedule.jsp">http://www.jse.co.za/booking_fee_schedule.jsp</a>
<b>Initial Margin</b>	R18000
<b>Class Spread Margin</b>	R2750
<b>V.S.R.</b>	2.0



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

<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration Dates</b>	28/04/2011
<b>Valuation Time</b>	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.
<b>Reference Price</b>	The level of the Index (as published by the JSE) at the Valuation Time on the Expiration Dates.
<b>Cash Settlement</b>	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](mailto:cando@jse.co.za).

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