



## Market Notice

**Number: F4748**

**Date: 09 May 2011**

### **Can-Do Structured Futures go live - Monday 16 May 2011**

The JSE is pleased to announce the commencement of trading in Can-Do Structured Futures after an update to the Nutron trading system due to go live on 16 May 2011. The new Can-Do product type will give users to ability to trade different structures/strategies all wrapped up into one simple contract. This is made possible by the added functionality to the Nutron system to cater for negative values.

The two main distinctions of Structured Futures are:

- 1.) Negative values, basket value can move into negative pricing due to short components and
- 2.) Initial margin offset, due to structures containing long and short components.

Please visit the following link for a more detailed description of Can-Do Structured futures:

[http://www.jse.co.za/Libraries/Can-do\\_Options\\_-\\_Whats\\_new/Structured\\_Futures.sflb.ashx](http://www.jse.co.za/Libraries/Can-do_Options_-_Whats_new/Structured_Futures.sflb.ashx)

If more information is needed on the new Can-Do product type please do not hesitate to contact the Can-Do team on [cando@jse.co.za](mailto:cando@jse.co.za)

Thank you,

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