



Market Notice

Number: F4775

Date: 1 June 2011

New Can-Do (FFFQ)

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

Summary Contract Specifications:

Futures Contract	Can-Do FFF
Code	FFFQ
Underlying Instrument	Firststrand Ltd - FSR
Contract Size	1 Future = 100 Shares
Expiry Dates & Times	13h40 on the 3rd Thursday of Mar, Jun, Sep & Dec (or the previous business day if a public holiday)
Quotations	Price per underlying share to two decimals
Minimum Price Movement	R1 (0.01 in the share price)
Expiry Valuation Method	If the contract forms a constituent of any of the traded indices, then arithmetic average of 100 iterations taken every 60 seconds between 12h01 and 13h40 will be used. If the contract does not form a constituent of any of the traded indices then the official closing price determined by the JSE will be used.
Daily Valuation Method	All dividends will be treated and valued at cash value, thus no time value will be taken into account
Settlement Method	Cash Settled
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/cdo/booking_fee_schedule.jsp
Initial Margin	R 200
Class Spread Margin	R 40
V.S.R.	3.5



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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

Expiry Date	19/12/2013
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Should you have any queries regarding Can-Do's, please contact the team on 011 520-7399 or cando@jse.co.za

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