

MARKET NOTICE

Number: F7271
Date: 05 November 2014

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Name and Surname: Donna Oosthuysen
Designation: Director
Division: Capital Markets
Tel: 011 520 7777
E-mail address: donnao@jse.co.za

New Can-Do Future (DTOW) – DTOP Any-Day Contract

The following new Can-Do Future has been added to the list with immediate effect and will be available for trading as from 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 Shareholder Weighted Top 40 Index– Any-Day (Cash Settled)
Can-Do Code	DTOW
Can-Do Category	Any-Day
Index	FTSE/JSE Shareholder Weighted Top 40 Index (J400)
Contract Size (Multiplier)	10 (for avoidance of doubt, each future references the Index multiplied by 10 ZAR)
Quotations	In index points to two decimal places
Minimum Price Movement	One one-hundredth of an Index point (i.e. 0.01)
Option Strike Intervals	One one-hundredth of an Index point (i.e. 0.01)
Clearing House Fees	Vanilla Can-Do Index Futures fees as set by the exchange from time-to-time. Currently equivalent to 0.33 BP.

Initial Margin	R6 105
Class Spread Margin	R500
V.S.R.	2

PROCEDURE FOR EXERCISE	
Expiration Dates	18 Dec 14.Expiration dates will be added upon request and will coincide with every 3 rd Thursday of Mar, Jun, Sep, Dec (or previous business day if it is a public holiday)
Valuation Time	After the intraday auction that starts at noon 12h00 SA time Time on the Expiration Dates
Reference Price	The level of the Index (as published by the JSE) at the Valuation Time on the Expiration Date
Settlement Method	Cash-Settlement

For Office Use Only

Type	Anyday
Underlying Type	Index
Underlying Code	FTSE/JSE Shareholder Top 40 Index (J400)
Non- Linear Flag	Not Ticked
Zero Fee OTM Auto close	No

Should you have any queries regarding Can-Do Instruments, please contact the Can-Do team on 011 520-7096\7981 or cando@jse.co.za.