



## Market Notice

**Number:** F4784  
**Date:** 07 June 2011

### New Can-Do Option

The following new Can-Do Option (XXXQ) has been added to the list with immediate effect and available for trading today, 07 June 2011.

#### Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do XXXQ</b>
<b>Code</b>	XXXQ
<b>Underlying Instrument</b>	Digital Down-and-In Barrier options on the underlying basket as per Annexure A
<b>Contract Size</b>	<b>1 Future contract = 100 Shares</b>
<b>Expiry Dates &amp; Times</b>	17h00 on 06 Sep 2011
<b>Quotations</b>	Index Level (with 2 decimal points)
<b>Minimum Price Movement</b>	R0.01 (0.01 in the share price)
<b>Expiry Valuation Method</b>	Weighted sum of individual single stock option premiums to two decimals
<b>Settlement Method</b>	Cash settled
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/cdo/booking_fee_schedule.jsp">http://www.jse.co.za/cdo/booking_fee_schedule.jsp</a>
<b>Initial Margin</b>	R 530,000.00



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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

<b>Class Spread Margin</b>	R250,000.00
<b>V.S.R.</b>	3.7
<b>Expiry Date</b>	06 Sep 2011

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on (011) 520-7399 or [cando@jse.co.za](mailto:cando@jse.co.za).

#### Annexure A

Please note that this Can-Do is an exotic option and the option will be loaded as a future. Thus the value displayed as the fair market value on a daily basis will be the fair value of the option premium.

Share Number	Ticker	Nominal Amount	Weight	Digital Payout	Strike Percentage	Strike
1	IMP	8,000,000	10.67%	100%	60%	109.50
2	EXX	8,000,000	10.67%	100%	60%	94.20
3	AGL	8,000,000	10.67%	100%	60%	196.81
4	MTN	8,000,000	10.67%	100%	60%	84.48
5	VOD	8,000,000	10.67%	100%	60%	50.63
6	MND	3,000,000	4.00%	100%	60%	39.83
7	SOL	8,000,000	10.67%	100%	60%	207.60
8	BIL	8,000,000	10.67%	100%	60%	153.74
9	REM	8,000,000	10.67%	100%	60%	67.74
10	SBK	8,000,000	10.67%	100%	60%	59.10
		<u>75,000,000</u>	<u>100.00%</u>			

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