



Market Notice

Number: F4831
Date: 8 July 2011

New Can-Do Option

The following new Can-Do Option (XZTQ) has been added to the list with immediate effect and available for trading today, 8 July 2011

Summary Contract Specifications

Futures Contract	Can-Do XZTQ
Code	XZTQ
Underlying Instrument	Digital European Put option on the underlying share as per Annexure A
Contract Size and Notional	1 Future contract = R 120 000 notional
Expiry Dates & Times	17h00 on 15 Sep 2011
Quotations	Index Level (with 2 decimal points)
Minimum Price Movement	R0.01 (0.01 in the share price)
Expiry Valuation Method	Option premium to two decimals
Settlement Method	Cash settled
Payoff profile	At Expiry, the holder of a long position will receive (Notional * Digital Payout), if the underlying share price is equal to or less than the Strike (see Annexure A)



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

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

Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/cdo/booking_fee_schedule.jsp
Initial Margin	R 33,000.00
Class Spread Margin	R 16600
V.S.R.	3.50
Expiry Date	15 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 .

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.

Ticker	Nominal Amount per Futures contract	Digital Payout	Strike
AMS	120,000	100%	550

Should you have any queries regarding Can-Do Products, please contact Can-Do Team on 011 520-7210 or Cando@jse.co.za

Allan Thomson
Director: Trading
Tel: +27 11 520 7082
Fax: +27 11 520 7551
E-mail Address allant@jse.co.za

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