



## Market Notice

**Number:** F4868  
**Date:** 05 August 2011

### New Can-Do Option

The following new Can-Do Option (X1LQ) has been added to the list with immediate effect and available for trading today, 05 August 2011.

#### Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do X1LQ</b>
<b>Code</b>	X1LQ
<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 = 10 Shares</b>
<b>Expiry Dates &amp; Times</b>	17h00 on 04 Nov 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 120,000.00
<b>Class Spread Margin</b>	R 62,000.00



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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

V.S.R.	3.20
Expiry Date	04 Nov 2011

#### 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	ABL	1,904,761.91	6.35%	50%	60%	19.80
2	ASA	1,904,761.91	6.35%	50%	60%	79.74
3	BVT	1,904,761.91	6.35%	50%	60%	91.80
4	FSR	3,333,333.34	11.11%	50%	60%	11.39
5	IMP	3,333,333.34	11.11%	50%	60%	100.86
6	MTN	1,904,761.91	6.35%	50%	60%	84.89
7	NED	1,904,761.91	6.35%	50%	60%	82.47
8	REM	1,904,761.91	6.35%	50%	60%	65.71
9	RMH	3,333,333.34	11.11%	50%	60%	14.98
10	SBK	3,333,333.34	11.11%	50%	60%	57.27
11	SHP	1,904,761.91	6.35%	50%	60%	61.50
12	SOL	3,333,333.28	11.11%	50%	60%	199.80

30,000,000      100%

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) .

**Allan Thomson**

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