



Market Notice

Number: F4986
Date: 03 October 2011

New Can-Do Option

The following new Can-Do Option (X3RQ) has been added to the list with immediate effect and available for trading today, 03 October 2011

Summary Contract Specifications

Futures Contract	Can-Do X3RQ
Code	X3RQ
Underlying Instrument	Digital Down-and-In Barrier options on the underlying basket as per Annexure A
Contract Size	1 Future contract = 100 Shares
Expiry Dates & Times	17h00 on 03 Jan 2012
Quotations	Index Level (with 2 decimal points)
Minimum Price Movement	R0.01 (0.01 in the share price)
Expiry Valuation Method	Weighted sum of individual single stock option premiums to two decimals
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	R999,000.00
Class Spread Margin	R500,000.00



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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.	2.40
Expiry Date	03 Jan 2012

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	20,000,000.00	22.22%	100%	60%	19.80
2	INL	10,000,000.00	11.11%	100%	60%	26.52
3	MTN	20,000,000.00	22.22%	100%	60%	79.50
4	SAB	20,000,000.00	22.22%	100%	60%	156.47
5	SBK	20,000,000.00	22.22%	100%	60%	55.67
		<u>90,000,000</u>	<u>100%</u>			

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

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