



## Market Notice

**Number:** F4161  
**Date:** 18 January 2010

### New Can-Do

The following new Can-Do Option (XPLQ) has been added to the list with immediate effect and available for trading today, 18 January 2010.

#### Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do XPL</b>
<b>Code</b>	XPLQ
<b>Underlying Instrument</b>	Digital Down-and-In Barrier options on the underlying basket as per Annexure A
<b>Contract Size</b>	1 Future = 10 Shares
<b>Expiry Dates &amp; Times</b>	17h00 on 19 April 2010
<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 20,000.00



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](http://www.jse.co.za)

**Executive Directors:** RM Loubser (CEO), NF Newton-King, F Evans (CFO), JH Burke, LV Parsons  
**Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne, G Serobe  
**Alternate Director:** J Berman

<b>Class Spread Margin</b>	R10,000.00
<b>V.S.R.</b>	2.5
<b>Expiry Date</b>	19 April 2010

Should you have any queries regarding Can-Do Options, please contact Hannes Viljoen on (011)520-7210 or [hannesv@jse.co.za](mailto:hannesv@jse.co.za) .

#### Annexure A

<b>Ticker</b>	<b>Nominal Amount</b>	<b>Weight</b>	<b>Digital Payout</b>	<b>Strike Percentage</b>	<b>Strike</b>
SAB	4,000,000.00	50.00%	100%	60%	129.31
MTN	4,000,000.00	50.00%	100%	60%	65.39

8,000,000.00    100.00%

**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.**

#### **Allan Thomson**

Director: Trading

Tel: +27 11 520 7082

Fax: +27 11 520 7551

E-mail Address [allant@jse.co.za](mailto:allant@jse.co.za)

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