



Market Notice

Number: F4232
Date: 30 March 2010

New Can-Do Option

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

Summary Contract Specifications:

Futures Contract	Can-Do XQOQ
Code	XQOQ
Underlying Instrument	Up-and-Out Barrier option on the FTSE/JSE TOP40 Index (Continuously monitored) with zero rebate
Contract Size	10 x Index Level
Expiry Dates & Times	13h40 on 16 September 2010
Quotations	Index Level (with 2 decimal points)
Minimum Price Movement	R0.01 (0.01 in the share price)
Expiry Valuation Method	The arithmetic average of the Index level observed every 60 (sixty) seconds (100 observations), between 12:01pm and 13:40pm. For the avoidance of doubt, this is the same method as the one utilised for the expiry of standard index options on standard quarterly SAFEX expiry dates.
Strike	26,000
Barrier	28,000
Settlement Method	Cash settled
Clearing House Fees	See Can-Do Booking Fee Schedule:



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Alternate Director: J Berman

	http://www.jse.co.za/cdo/booking_fee_schedule.jsp
Initial Margin	R 150
Class Spread Margin	R70
V.S.R.	2.5
Expiry Date	16 September 2010

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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