

Market Notice

 Number:
 F4282

 Date
 3 May 2010

New Can-Do Option

The following new Can-Do Option (XRPQ) has been added to the list with immediate effect and available for trading today, 3 May 2010

Summary Contract Specifications:

Futures Contract	Can-Do XRPQ			
Code	XRPQ			
Underlying Instrument	Digital Down-and-In Barrier options on the underlying basket as per Annexure A			
Contract Size	1 Future contract = 10 Shares			
Expiry Dates & Times	17h00 on 30 July 2010			
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	R 47000			
Class Spread Margin	R23500			



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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

V.S.R.	2.5
Expiry Date	30 July 2010

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

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.

Share Number	Ticker	Nominal Amount	Weight	Digital Payout	Strike Percentage	Strike
1	ASA	1,000,000	7.14%	50%	60%	84.15
2	APN	1,000,000	7.14%	50%	60%	49.20
3	FSR	1,000,000	7.14%	50%	60%	12.21
4	INL	1,000,000	7.14%	50%	60%	37.47
5	MTN	1,000,000	7.14%	50%	60%	65.04
6	OML	1,000,000	7.14%	50%	60%	7.98
7	PIK	1,000,000	7.14%	50%	60%	25.02
8	PPC	1,000,000	7.14%	50%	60%	19.98
9	SAB	1,000,000	7.14%	50%	60%	139.20
10	SOL	1,000,000	7.14%	50%	60%	179.88
11	SHP	1,000,000	7.14%	50%	60%	46.83
12	SBK	1,000,000	7.14%	50%	60%	67.50
13	TBS	1,000,000	7.14%	50%	60%	112.11
14	VOD	1,000,000	7.14%	50%	60%	34.04

14,000,000 100.00%

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