

# **Market Notice**

Number:	F4293
Date:	12 May 2010

### **New Can-Do Option**

The following new Can-Do Option (XRYQ) has been added to the list with immediate effect and available for trading today, 12 May 2010.

Summary Contract Specifications:

Futures Contract	Can-Do XRYQ				
Code	XRYQ				
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 12 August 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 45,000				
Class Spread Margin	R 22,500				



#### 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 **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	12 August 2010

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

## 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.

Ticker	Nominal Amount	Weight	Digital Payout	Strike Percentage	Strike
ASA	3,500,000	7.69%	50%	60%	82.26
APN		7.69%	50%	60%	49.56
FSR		7.69%			12.12
					62.40
					7.54
					25.20
PPC		7.69%	50%	60%	20.09
SAB		7.69%	50%	60%	132.32
SOL		7.69%	50%	60%	169.35
SHP		7.69%	50%	60%	47.28
SBK		7.69%	50%	60%	66.12
TBS	3,500,000	7.69%	50%	60%	111.60
VOD	3,500,000	7.69%	50%	60%	32.70
	ASA APN FSR MTN OML PIK PPC SAB SOL SHP SBK TBS	Ticker Amount   ASA 3,500,000   APN 3,500,000   FSR 3,500,000   FSR 3,500,000   MTN 3,500,000   OML 3,500,000   PIK 3,500,000   PPC 3,500,000   SAB 3,500,000   SOL 3,500,000   SHP 3,500,000   TBS 3,500,000	Ticker Amount Weight   ASA 3,500,000 7.69%   APN 3,500,000 7.69%   FSR 3,500,000 7.69%   MTN 3,500,000 7.69%   OML 3,500,000 7.69%   PIK 3,500,000 7.69%   PPC 3,500,000 7.69%   SAB 3,500,000 7.69%   SOL 3,500,000 7.69%   SHP 3,500,000 7.69%   SBK 3,500,000 7.69%   TBS 3,500,000 7.69%	TickerAmountWeightPayoutASA3,500,0007.69%50%APN3,500,0007.69%50%FSR3,500,0007.69%50%MTN3,500,0007.69%50%OML3,500,0007.69%50%PIK3,500,0007.69%50%SAB3,500,0007.69%50%SOL3,500,0007.69%50%SHP3,500,0007.69%50%SBK3,500,0007.69%50%TBS3,500,0007.69%50%	TickerAmountWeightPayoutPercentageASA3,500,0007.69%50%60%APN3,500,0007.69%50%60%FSR3,500,0007.69%50%60%MTN3,500,0007.69%50%60%OML3,500,0007.69%50%60%PIK3,500,0007.69%50%60%PIK3,500,0007.69%50%60%SAB3,500,0007.69%50%60%SOL3,500,0007.69%50%60%SHP3,500,0007.69%50%60%SBK3,500,0007.69%50%60%TBS3,500,0007.69%50%60%

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