



## Market Notice

**Number:** F4325  
**Date:** 04 June 2010

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### New Can-Do Option

The following new Can-Do Option (XSPQ) has been added to the list with immediate effect and available for trading today, 04 June 2010.

Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do XSPQ</b>
<b>Code</b>	XSPQ
<b>Underlying Instrument</b>	Digital Down-and-In Barrier options on the underlying basket as per Annexure A
<b>Contract Size</b>	<b>1 Future contract = 10 Shares</b>
<b>Expiry Dates &amp; Times</b>	17h00 on 03 September 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>	R20,000
<b>Class Spread Margin</b>	R10,000



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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

<b>V.S.R.</b>	3.0
<b>Expiry Date</b>	03 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](mailto: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	5,000,000	10.00%	50%	55%	71.36
2	PIK	10,000,000	20.00%	50%	55%	23.36
3	REI	10,000,000	20.00%	50%	55%	6.19
4	REM	5,000,000	10.00%	50%	55%	52.90
5	SAB	5,000,000	10.00%	50%	55%	120.18
6	SBK	5,000,000	10.00%	50%	55%	59.27
7	SOL	5,000,000	10.00%	50%	55%	153.31
8	TBS	5,000,000	10.00%	50%	55%	96.80
		<u>50,000,000</u>	<u>100.00%</u>			

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