

Market Notice

Number: F4503

Date: 18 October 2010

New Can-Do Option

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

Summary Contract Specifications:

Futures Contract	Can-Do XUOQ				
Code	XUOQ				
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 17 January 2011				
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 370,000.00				



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

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

Class Spread Margin	R 185,000.00	
V.S.R.	3.5	
Expiry Date	17 January 2011	

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on (011) 520-7399 or 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	12,500,000	12.50%	100%	60%	82.14
2	FSR	12,500,000	12.50%	100%	60%	12.42
3	MTN	12,500,000	12.50%	100%	60%	76.20
4	NED	12,500,000	12.50%	100%	60%	82.68
5	SAB	12,500,000	12.50%	100%	60%	135.30
6	SBK	12,500,000	12.50%	100%	60%	65.52
7	SOL	12,500,000	12.50%	100%	60%	188.82
8	VOD	12,500,000	12.50%	100%	60%	40.38

100,000,000 100.00%

Allan Thomson

Director: Trading
Tel: +27 11 520 7082
Fax: +27 11 520 7551

E-mail Address allant@jse.co.za

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