



## Market Notice

**Number:** F4811  
**Date:** 23 June 2011

### New Can-Do Option

The following new Can-Do Option (XZKQ) has been added to the list with immediate effect and available for trading today, 23 June 2011

#### Summary Contract Specifications

Futures Contract	Can-Do XZKQ
<b>Code</b>	XZKQ
<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 23 Sep 2011
<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>	R 192,000
<b>Class Spread Margin</b>	R 95,000



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) **Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne  
**Alternate Directors:** JH Burke, LV Parsons

V.S.R.	3.40
Expiry Date	23 Sep 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](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	SBK	5,000,000	20.00%	100%	60%	57.81
2	RMH	5,000,000	20.00%	100%	60%	15.26
3	NED	5,000,000	20.00%	100%	60%	84.30
4	VOD	5,000,000	20.00%	100%	60%	50.70
5	ASA	5,000,000	20.00%	100%	60%	79.23

25,000,000                      100%

Should you have any queries regarding Can-Do Products, please contact Can-Do Team on 011 520-7210 or [Cando@jse.co.za](mailto:Cando@jse.co.za)

**Allan Thomson**  
**Director: Trading**  
**Tel: +27 11 520 7082**  
**Fax: +27 11 520 7551**  
**E-mail Address [allant@jse.co.za](mailto:allant@jse.co.za)**

**Distributed by the Company Secretariat +27 11 520 7346**