



Market Notice

Number: F4786

Date: 10 June 2011

New Can-Do Option

The following new Can-Do Option (XXYQ) has been added to the list with immediate effect and available for trading today, 10 June 2011

Summary Contract Specifications

Futures Contract	Can-Do XXYQ
Code	XXYQ
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 09 Sep 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	R400,000.00
Class Spread Margin	R200,000.00



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) **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.	3.2
Expiry Date	09 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 .

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	10,000,000	20.00%	100%	60%	81.27
2	FSR	10,000,000	20.00%	100%	60%	11.87
3	NED	10,000,000	20.00%	100%	60%	85.09
4	RMH	10,000,000	20.00%	100%	60%	16.02
5	SBK	10,000,000	20.00%	100%	60%	59.39
		<u>50,000,000</u>	<u>100.00%</u>			

Allan Thomson

Director: Trading

Tel: +27 11 520 7082

Fax: +27 11 520 7551

E-mail Address allant@jse.co.za

Distributed by the Company Secretariat +27 11 520 7591