



Market Notice

Number: F4799

Date: 15 June 2011

New Can-Do Option

The following new Can-Do Option (XZCQ) has been added to the list with immediate effect and available for trading today, 15 June 2011

Summary Contract Specifications

Futures Contract	Can-Do XZCQ
Code	XZCQ
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 14 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	R 950,000
Class Spread Margin	R 450,000



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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.	2.0
Expiry Date	14 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.

SAFEX Details

Share Number	Ticker	Nominal Amount	Weight	Digital Payout	Strike Percentage	Strike
1	SBK	14,000,000	14.00%	100%	60%	57.21
2	NED	14,000,000	14.00%	100%	60%	85.12
3	INL	4,000,000	4.00%	100%	60%	33.15
4	ASA	14,000,000	14.00%	100%	60%	81.60
5	ABL	14,000,000	14.00%	100%	60%	20.02
6	FSR	14,000,000	14.00%	100%	60%	11.74
7	RMH	12,000,000	12.00%	100%	60%	15.53
8	VOD	14,000,000	14.00%	100%	60%	51.24

100,000,000 100.00%

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