



Market Notice

Number: F4834

Date: 11 July 2011

New Can-Do Option

The following new Can-Do Option (XZWQ) has been added to the list with immediate effect and available for trading today, 11 July 2011.

Summary Contract Specifications:

Futures Contract	Can-Do XZWQ
Code	XZWQ
Underlying Instrument	Digital European Cash or Nothing Call option on the underlying share as per Annexure A
Contract Size and Notional	1 Future contract = 1 underlying share
Expiry Dates & Times	17h00 on 15 Sep 2011
Quotations	Index Level (with 2 decimal points)
Minimum Price Movement	R0.01 (0.01 in the share price)
Expiry Valuation Method	Option premium to two decimals
Settlement Method	Cash settled
Payoff profile	At Expiry, the holder of a long position will receive R100 per contract if the underlying share price is equal to or greater than the Strike (see Annexure A)
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/cdo/booking_fee_schedule.jsp



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

Initial Margin	R 7.00
Class Spread Margin	R 4.00
V.S.R.	3.5
Expiry Date	15 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.

Ticker	Nominal payout per futures contract	Digital payout	Strike Price
AMS	R 100	100%	725

Should you have any queries regarding Can-Do Products, please contact Can-Do Team on 011 520-7210 or 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

Distributed by the Company Secretariat +27 11 520 7591