



## Market Notice

**Number:** F5178

**Date** 15 February 2012

### New Can-Do Option

The following new Can-Do Option (X7LQ) has been added to the list with immediate effect and available for trading today, 15 February 2012

#### Summary Contract Specifications

<b>Futures Contract</b>	<b>Can-Do X7LQ</b>
<b>Code</b>	X7LQ
<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 = 100 Shares</b>
<b>Expiry Dates &amp; Times</b>	17h00 on 16 May 2012
<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>	R44,000.00
<b>Class Spread Margin</b>	R 22,000.00



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**Executive Directors:** NF Newton-King (CEO),  
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.	2.9
Expiry Date	16 May 2012

#### 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	MTN	7,500,000.00	10.00%	100%	60%	<i>tba</i>
2	BTI	7,500,000.00	10.00%	100%	60%	<i>tba</i>
3	BIL	7,500,000.00	10.00%	100%	60%	<i>tba</i>
4	OML	7,500,000.00	10.00%	100%	60%	<i>tba</i>
5	AGL	7,500,000.00	10.00%	100%	60%	<i>tba</i>
6	ASA	7,500,000.00	10.00%	100%	60%	<i>tba</i>
7	SBK	7,500,000.00	10.00%	100%	60%	<i>tba</i>
8	WHL	7,500,000.00	10.00%	100%	60%	<i>tba</i>
9	NED	7,500,000.00	10.00%	100%	60%	<i>tba</i>
10	SOL	7,500,000.00	10.00%	100%	60%	<i>tba</i>
		<u>75,000,000</u>	<u>100%</u>			

Should you have any queries regarding Can-Do Options, please contact the Can-Do Team on 011 520-7096/7981 or [cando@jse.co.za](mailto:cando@jse.co.za)

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