



## Market Notice

**Number:** F4283  
**Date** 3 May 2010

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### New Can-Do Option

The following new Can-Do Option (XRRQ) has been added to the list with immediate effect and available for trading today, 3 May 2010.

Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do XRRQ</b>
<b>Code</b>	XRRQ
<b>Underlying Instrument</b>	Digital Down-and-In Barrier options on the underlying basket as per Annexure A
<b>Contract Size</b>	1 Future contract = 10 Shares
<b>Expiry Dates &amp; Times</b>	17h00 on 30 July 2010
<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 94000
<b>Class Spread Margin</b>	R47000



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**Executive Directors:** RM Loubser (CEO), NF Newton-King, F Evans (CFO), JH Burke, LV Parsons  
**Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne, G Serobe  
**Alternate Director:** J Berman

<b>V.S.R.</b>	2.5
<b>Expiry Date</b>	30 July 2010

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	ASA	1,000,000	7.14%	100%	60%	84.15
2	APN	1,000,000	7.14%	100%	60%	49.20
3	FSR	1,000,000	7.14%	100%	60%	12.21
4	INL	1,000,000	7.14%	100%	60%	37.47
5	MTN	1,000,000	7.14%	100%	60%	65.04
6	OML	1,000,000	7.14%	100%	60%	7.98
7	PIK	1,000,000	7.14%	100%	60%	25.02
8	PPC	1,000,000	7.14%	100%	60%	19.98
9	SAB	1,000,000	7.14%	100%	60%	139.20
10	SOL	1,000,000	7.14%	100%	60%	179.88
11	SHP	1,000,000	7.14%	100%	60%	46.83
12	SBK	1,000,000	7.14%	100%	60%	67.50
13	TBS	1,000,000	7.14%	100%	60%	112.11
14	VOD	1,000,000	7.14%	100%	60%	34.04
		<u>14,000,000</u>	<u>100.00%</u>			

#### Allan Thomson

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