



Market Notice

Number: F4392
Date: 26 July 2010

New Can-Do Option

The following new Can-Do Option (XTKQ) has been added to the list with immediate effect and available for trading today, 26 July 2010

Summary Contract Specifications

Futures Contract	Can-Do XTKQ
Code	XTKQ
Underlying Instrument	Digital Down-and-In Barrier options on the underlying basket as per Annexure A
Contract Size	1 Future contract = 100 Shares
Expiry Dates & Times	17h00 on 25 October 2010
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 220,000.00



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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

Class Spread Margin	R110,000.00
V.S.R.	3.5
Expiry Date	25 October 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.

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	5,000,000	10%	100%	60%	83.55
2	FSR	5,000,000	10%	100%	60%	12.37
3	SAB	5,000,000	10%	100%	60%	134.90
4	INL	5,000,000	10%	100%	60%	35.58
5	MTN	5,000,000	10%	100%	60%	71.10
6	SBK	5,000,000	10%	100%	60%	69.73
7	NED	5,000,000	10%	100%	60%	82.36
8	RMH	5,000,000	10%	100%	60%	21.35
9	SHP	5,000,000	10%	100%	60%	54.60
10	SOL	5,000,000	10%	100%	60%	175.20
		<u>50,000,000</u>	<u>100.00%</u>			

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