



Market Notice

Number: F4649
Date: 28 February 2011

New Can-Do Option

The following new Can-Do Option (XWMQ) has been added to the list with immediate effect and available for trading today, 28 February 2011.

Summary Contract Specifications:

Futures Contract	Can-Do XWMQ
Code	XWMQ
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 30 May 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 760,000
Class Spread Margin	R 380,000



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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

V.S.R.	3.3
Expiry Date	30 May 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.

Share Number	Ticker	Nominal Amount	Weight	Digital Payout	Strike Percentage	Strike
1	ABL	15,000,000	14.29%	100%	60%	21.24
2	ASA	15,000,000	14.29%	100%	60%	77.79
3	FSR	15,000,000	14.29%	100%	60%	11.71
4	NED	15,000,000	14.29%	100%	60%	76.81
5	PIK	15,000,000	14.29%	100%	60%	27.60
6	RMH	15,000,000	14.29%	100%	60%	23.01
7	VOD	15,000,000	14.29%	100%	60%	44.15
		<u>105,000,000</u>	<u>100.00%</u>			

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