



## Market Notice

**Number:** F4769  
**Date** 26 May 2011

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### New Can-Do Option

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

Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do XXSQ</b>
<b>Code</b>	XXSQ
<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 = 10 Shares</b>
<b>Expiry Dates &amp; Times</b>	17h00 on 24 August 2011
<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>	R700,000.00
<b>Class Spread Margin</b>	R350,000.00
<b>V.S.R.</b>	2.9



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**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

<b>Expiry Date</b>	24 August 2011
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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	ABL	2,500,000	12.50%	50%	60%	20.88
2	ASA	2,500,000	12.50%	50%	60%	81.90
3	FSR	2,500,000	12.50%	50%	60%	12.00
4	NED	2,500,000	12.50%	50%	60%	85.98
5	RMH	2,500,000	12.50%	50%	60%	16.34
6	SBK	2,500,000	12.50%	50%	60%	60.12
7	SHP	2,500,000	12.50%	50%	60%	60.29
8	SOL	2,500,000	12.50%	50%	60%	211.02

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