



## Market Notice

**Number:** F4812  
**Date:** 24 June 2011

### New Can-Do Option

The following new Can-Do Option (XZLQ) has been added to the list with immediate effect and available for trading today, 24 June 2011

#### Summary Contract Specifications

<b>Futures Contract</b>	<b>Can-Do XZLQ</b>
<b>Code</b>	XZLQ
<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 23 Sep 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>	R 196,000
<b>Class Spread Margin</b>	R 96,000



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**Alternate Directors:** JH Burke, LV Parsons

<b>V.S.R.</b>	3.20
<b>Expiry Date</b>	23 Sep 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](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	SBK	5,500,000	22.00%	100%	60%	57.60
2	RMH	3,000,000	12.00%	100%	60%	15.02
3	NED	5,500,000	22.00%	100%	60%	84.07
4	VOD	5,500,000	22.00%	100%	60%	50.64
5	ASA	5,500,000	22.00%	100%	60%	78.30

25,000,000            100%

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) .

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