



## Market Notice

**Number:** F4835  
**Date** 11 July 2011

### New Can-Do Option

The following new Can-Do Option (XZXQ) has been added to the list with immediate effect and available for trading today, 11 July 2011.

Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do XZXQ</b>
<b>Code</b>	XZXQ
<b>Underlying Instrument</b>	Digital European Cash or Nothing Put option on the underlying share as per Annexure A
<b>Contract Size and Notional</b>	<b>1 Future contract = 1 underlying share</b>
<b>Expiry Dates &amp; Times</b>	17h00 on 15 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>	Option premium to two decimals
<b>Settlement Method</b>	Cash settled
<b>Payoff profile</b>	At Expiry, the holder of a long position will receive R100 per contract if the underlying share price is equal to or below the Strike price (see Annexure A)
<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>



JSE Limited Registration Number: 2005/022939/06  
One Exchange Square, Gwen Lane, Sandown, South Africa.  
Private Bag X991174, Sandton, 2146, South Africa. Telephone:  
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

**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>Initial Margin</b>	R 14.00
<b>Class Spread Margin</b>	R 8.00
<b>V.S.R.</b>	3.50
<b>Expiry Date</b>	15 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.**

<b>Ticker</b>	<b>Nominal payout per futures contract</b>	<b>Digital payout</b>	<b>Strike Price</b>
AMS	R 100	100%	550

Should you have any queries regarding Can-Do Products, please contact Can-Do Team on 011 520-7210 or [Cando@jse.co.za](mailto:Cando@jse.co.za)

**Allan Thomson**  
**Director: Trading**  
**Tel: +27 11 520 7082**  
**Fax:+27 11 520 7551**  
**E-mail Address [allant@jse.co.za](mailto:allant@jse.co.za)**

**Distributed by the Company Secretariat +27 11 520 7591**