



## Market Notice

**Number:** F4882  
**Date:** 10 August 2011

### New Can-Do Option

The following new Can-Do Option (X1RQ) has been added to the list with immediate effect and available for trading today, 10 August 2011.

#### Summary Contract Specifications:

Futures Contract	Can-Do X1RQ
<b>Code</b>	X1RQ
<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 07 Nov 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 970,000.00
<b>Class Spread Margin</b>	R 485,000.00



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

V.S.R.	2.70
Expiry Date	07 Nov 2011

#### 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	FSR	4,444,444.44	22.22%	50%	60%	11.20
2	MTN	4,444,444.44	22.22%	50%	60%	81.22
3	NED	2,222,222.22	11.11%	50%	60%	78.90
4	SBK	2,222,222.22	11.11%	50%	60%	56.24
5	SHP	2,222,222.22	11.11%	50%	60%	60.38
6	SOL	4,444,444.46	22.22%	50%	60%	188.67

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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) .

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