



## Market Notice

**Number:** F4894  
**Date:** 15 August 2011

### New Can-Do Option

The following new Can-Do Option (X2DQ) has been added to the list with immediate effect and available for trading today, 15 August 2011.

#### Summary Contract Specifications:

Futures Contract	Can-Do X2DQ
<b>Code</b>	X2DQ
<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 11 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>	R890,000.00
<b>Class Spread Margin</b>	R400,000.00



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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

V.S.R.	2.70
Expiry Date	11 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	ABL	10,000,000.00	8.89%	100%	60%	19.94
2	ACL	2,500,000.00	2.22%	100%	60%	36.73
3	ASA	10,000,000.00	8.89%	100%	60%	79.20
4	BIL	10,000,000.00	8.89%	100%	60%	137.40
5	FSR	10,000,000.00	8.89%	100%	60%	11.29
6	INL	10,000,000.00	8.89%	100%	60%	29.32
7	MTN	10,000,000.00	8.89%	100%	60%	81.00
8	SAB	20,000,000.00	17.78%	100%	60%	143.40
9	SHP	10,000,000.00	8.89%	100%	60%	61.21
10	SOL	10,000,000.00	8.89%	100%	60%	184.21
11	VOD	10,000,000.00	8.89%	100%	60%	50.45

112,500,000      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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