



Market Notice

Number: F5062

Date: 28 November 2011

New Can-Do Option

The following new Can-Do Option (X4ZQ) has been added to the list with immediate effect and available for trading today, 28 November 2011.

Summary Contract Specifications:

Futures Contract	Can-Do X4ZQ
Code	X4ZQ
Underlying Instrument	Digital Down-and-In Barrier options on the underlying basket as per Annexure A
Contract Size	1 Future contract = 100 Shares
Expiry Dates & Times	17h00 on 24 February 2012
Quotations	Index Level (with 2 decimal points)
Minimum Price Movement	R0.01 (0.01 in the share price)
Expiry Valuation Method	Weighted sum of individual single stock option premiums to two decimals
Settlement Method	Cash settled
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/cdo/booking_fee_schedule.jsp
Initial Margin	R 34,400.00
Class Spread Margin	R 17,200.00



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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.	2.7
Expiry Date	24 Feb 2012

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	ASA	10,000,000.00	16.67%	100%	60%	TBA
2	FSR	10,000,000.00	16.67%	100%	60%	-
3	INL	10,000,000.00	16.67%	100%	60%	TBA
4	NED	10,000,000.00	16.67%	100%	60%	-
5	SBK	10,000,000.00	16.67%	100%	60%	TBA
6	SOL	10,000,000.00	16.67%	100%	60%	-

60,000,000 100%

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on (011) 520-7399 or cando@jse.co.za .

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