



## Market Notice

**Number:** F4646  
**Date:** 24 February 2011

### New Can-Do Option

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

#### Summary Contract Specifications:

<b>Futures Contract</b>	<b>Can-Do XWLQ</b>
<b>Code</b>	XWLQ
<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 = 100 Shares</b>
<b>Expiry Dates &amp; Times</b>	17h00 on 25 May 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 350,000.00



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**Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne, G Serobe  
**Alternate Director:** J Berman

<b>Class Spread Margin</b>	R150,00.00
<b>V.S.R.</b>	3.2
<b>Expiry Date</b>	25 May 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	ASA	5,000,000	10.00%	100%	60%	78.60
2	FSR	5,000,000	10.00%	100%	60%	11.82
3	INP	5,000,000	10.00%	100%	60%	32.77
4	MTN	5,000,000	10.00%	100%	60%	74.38
5	NPN	5,000,000	10.00%	100%	60%	237.99
6	REM	5,000,000	10.00%	100%	60%	68.10
7	SAB	5,000,000	10.00%	100%	60%	143.17
8	SBK	5,000,000	10.00%	100%	60%	60.84
9	SHP	5,000,000	10.00%	100%	60%	58.05
10	SLM	5,000,000	10.00%	100%	60%	16.57

50,000,000    100.00%

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