



Market Notice

Number: F5338

Date: 21 May 2012

New Can-Do Option - Digital Down-and-In Barrier

The following new Can-Do Option (XA8Q) has been added to the list with immediate effect and available for trading today, 21 May 2012

Summary Contract Specifications

Futures Contract	Can-Do XA8Q
Code	XA8Q
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 20 August 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 40,900.00
Class Spread Margin	R 20,450.00



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Executive Directors: NF Newton-King (CEO),
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.	3.0
Expiry Date	20 August 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	IMP	7,777,776.00	10.37%	100%	60%	84.60
2	AGL	7,777,778.00	10.37%	100%	60%	161.00
3	NED	7,777,778.00	10.37%	100%	60%	99.30
4	ANG	7,777,778.00	10.37%	100%	60%	171.56
5	BIL	7,777,778.00	10.37%	100%	60%	136.06
6	INL	7,777,778.00	10.37%	100%	60%	24.90
7	NPN	7,777,778.00	10.37%	100%	60%	276.00
8	MND	5,000,000.00	6.67%	100%	60%	39.49
9	MTN	7,777,778.00	10.37%	100%	60%	79.50
10	OML	7,777,778.00	10.37%	100%	60%	11.10

75,000,000 100%

Should you have any queries regarding Can-Do Options, please contact the Can-Do Team on 011 520-7096/7981 or cando@jse.co.za

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