

JSE EQUITY DERIVATIVES MARKET NOTICE

Number F1432

8 October 2007 Date

New Can-Do Option

The following new Can-Do Basket (XFBQ) has been added to the list with immediate effect and available for trading on Tuesday 9 October 2007:

Summary Contract Specifications

Futures Contract	Can-Do XFBQ
Code	XFBQ
Underlying Instrument	IMPERIAL HOLDINGS LTD
Contract Size	100 x Share Price
Expiry Dates & Times	17h00 16 January 2008
Quotations	Price per underlying share to two decimals
Minimum Price Movement	R 1.00 (R 0.01 in the share price)
Expiry Valuation Method	17h00 closing price on 16 January 2008
Settlement Method	Cash Settled
Clearing House Fees	TBA
Initial Margin	R 1750
Class Spread Margin	R 125
V.S.R.	3.0
Expiry Date	16 January 2008
Communication Code	82F82





Should you have any queries regarding Can-Do Options, please contact Hannes Viljoen on 011 520-7210 or hannesv@jse.co.za

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