

JSE EQUITY DERIVATIVES MARKET NOTICE

Number **F1588**

Date **25 March 2008**

New Can-Do Option

The following new Can-Do Basket (XGCQ) has been added to the list with immediate effect and available for trading on Tuesday, 25 March 2008:

Summary Contract Specifications

Futures Contract	Can-Do XGCQ
Code	XGCQ
Underlying Instrument	ABSA GROUP LIMITED
Contract Size	100 x Share Price
Expiry Dates & Times	17h00 22 May 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 22 May 2008
Settlement Method	Cash Settled
Clearing House Fees	TBA
Initial Margin	R 1400
Class Spread Margin	R 200
V.S.R.	4.0
Expiry Date	22 May 2008
Communication Code	C#K82





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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