



Market Notice

Number: F5784
Date: 21th December 2012

New Can-Do Option XS7Q – Knock-Out Barrier Option

The following new Can-Do Option (XS7Q) has been added to the list with immediate effect and will be available for trading today Insofar as any contractual provision set out below is inconsistent with the rules and regulations (“Rules”) of the JSE Limited (“JSE”), the Rules will prevail unless the JSE expressly permits the Parties to give effect to their contractual provisions.

Summary Contract Specifications:

GENERAL TERMS	
Description	Knock-Out Barrier Option (barrier monitored continuously)
Can-Do Code	XS7Q
Contract Size (Multiplier)	100 (for the avoidance of doubt, this means that each option references 100 shares)
Minimum Price Movement	One hundredth of one Rand (i.e. 0.01)
Quotations	Price per option
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R447.00
Class Spread Margin	R224.00
V.S.R.	3.00
Trade Date	The date the Can-Do option position is first opened on the JSE
Business Day	Any day on which banks are open for a normal trading day in Johannesburg and share prices are published by the JSE.
Option Style	European
Share	ANGLO AMERICAN PLC (Bloomberg code: ANG SJ<Equity>)
Initial Share	R259.01



Reference Level	
TERMS & CONDITIONS	
Type	Down-and-Out Put (barrier monitored continuously)
Buyer	Is the party that is the Long Party to the Can-Do option
Seller	Is the party that is the Short Party to the Can-Do option
Strike Price	R259.01
Knock-Out Price	R207.21
Knock-Out Event	<p>Applicable. Means, in respect of the Share, if at any Knock-Out Valuation Time during a Knock-Out Determination Day, the Share price (as published by the Exchange) is equal to or lower than the Knock-Out Price.</p> <p>If a Knock-Out Event occurs, the Option Transaction will terminate and there will be no further obligations between the Buyer and the Seller in respect of this transaction.</p>
Knock-Out Determination Days	Means each scheduled Trading Day from (and including) the Trade Date to (and including) the Valuation Date.
Knock-Out Valuation Time	Any time when stocks are open for trading on the Exchange during Knock-Out Determination Days.
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	20 th March 2013
Expiration and Valuation Time	End of Auction Call session.
Reference Price	As determined by the new midday futures auction expiry process.
Automatic Exercise	Applicable
Cash Settlement	Applicable. If the Strike Price Differential is greater than zero, the Short Party shall pay the Long Party the Option Cash Settlement Amount for the number of Options held at the Expiration and Valuation Date.
Option Cash Settlement Amount	Means an amount equal to the number of Options exercised on the Expiration and Valuation Date multiplied by the Strike Price Differential, multiplied by the Multiplier.
Strike Price Differential	Means an amount equal to the greater of: <ul style="list-style-type: none"> a) the Strike Price minus the Reference Price; and b) zero.

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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