



Market Notice

Number: F4315
Date: 27 May 2010

New Can-Do Option (XSMQ) – Broken Strike Call Option on DTOP

The following new Can-Do Option (XSMQ) 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	Broken Strike Call Option
Can-Do Name	Can-Do XSM
Can-Do Code	XSMQ
Contract Size (Multiplier)	10 (for the avoidance of doubt, this means that each option references the Index, multiplied by 10 ZAR)
Minimum Price Movement	One one-hundredth of an Index point (i.e. 0.01)
Quotations	Of the underlying Index, the value to two decimal places
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	2250
Class Spread Margin	1125
V.S.R.	2.0
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



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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 Payne, G Serobe

	Johannesburg and the Index is published by the JSE.
Option Style	European
Index	FTSE/JSE Shareholder Weighted Top 40 Index (Bloomberg code: JSHR40 <Index>)
Initial Index Reference Level	As agreed by the Long Party and the Short Party on the Trade Date
TERMS & CONDITIONS	
Type	Call
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	112.95% of the Initial Index Reference Level
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	15 December 2010
Expiration and Valuation Time	13:40pm on the Expiration and Valuation Date
Reference Price	The arithmetic average of the Index level observed every 60 seconds (100 observations), between 12:01pm and 13:40pm. For the avoidance of doubt, this is the same method as the one utilized for the expiry of standard index options on standard quarterly SAFEX expiry dates.
Automatic Exercise	Applicable. For the avoidance of doubt, the Option will be automatically exercised if the Strike Price Differential is greater than zero.
Cash Settlement	Applicable. If the Strike Price Differential is greater than zero, the Short Party shall pay to the Long Party the Cash Settlement Amount for the number of Options held at the Expiration and Valuation Date.
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	For any given Option, means an amount equal to the greater of: a) the Reference Price minus the Strike Price; and b) zero.

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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