



Market Notice

Number: F4318

Date: 1 June 2010

New Can-Do Option (XSNQ)

The following new Can-Do Option (XSNQ) has been added to the list with immediate effect and will be available for trading on 01 June 2010. 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:



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

Executive Directors: RM Loubser (CEO), NF Newton-King, F Evans (CFO), JH Burke, LV Parsons
Non-Executive Directors: HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Payne, G Serobe

Description	Down-and-Out Barrier Put Option with zero rebate
Can-Do Name	XSNQ
Can-Do Code	XSNQ
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	R586
Class Spread Margin	R293
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 Johannesburg and the Index is published by the JSE.
Option Style	European
Index	FTSE/JSE Top 40 Index (Bloomberg code: TOP40 <Index>)
Initial Index Reference Level	As agreed by the Long Party and the Short Party on the Trade Date
Knock-Out Barrier	21,000
Knock-Out Event	Applicable. Means, in respect of the Index, if at any Knock-Out Valuation Time during a Knock-Out Determination Day, the Index level (as published by the JSE) is equal to or less than the Knock-Out Level. If a Knock-Out Event occurs, the Option Transaction will terminate, all option contracts will be closed out on the JSE at zero value and initial margin will be returned to the Buyer and the Seller.
Knock-Out Determination Days	Means each scheduled Trading Day from (and excluding) 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
Type	Put
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	24,400
Expiration and Valuation Date	16 September 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.
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	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 the Can-Do team on (011)520-7399 or cando@jse.co.za.

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