



## Market Notice

**Number:** F5148  
**Date:** 01 February 2012

### New Can-Do Option (X6YQ) – Asian Option

The following new Can-Do Option (X6YQ) 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	
<b>Description</b>	Asian Option
<b>Can-Do Name</b>	Can-Do X6YQ
<b>Can-Do Code</b>	X6YQ
<b>Contract Size (Multiplier)</b>	10 (for the avoidance of doubt, this means that each option references the Index, multiplied by 10 ZAR)
<b>Minimum Price Movement</b>	One one-hundredth of one Rand (i.e. 0.01)
<b>Quotations</b>	Price per option
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/booking_fee_schedule.jsp">http://www.jse.co.za/booking_fee_schedule.jsp</a>
<b>Initial Margin</b>	R 726.00
<b>Class Spread Margin</b>	R 363.00
<b>V.S.R.</b>	2.0
<b>Trade Date</b>	The date the Can-Do option position is first opened on the JSE
<b>Business Day</b>	Any day on which banks are open for a normal trading day in Johannesburg and share prices are published by the JSE.



<b>Option Style</b>	European
<b>Index</b>	FTSE/JSE Shareholder Weighted Top 40 Index (Bloomberg code: JSHR40 <Index>)
<b>Initial Index Reference Level</b>	6,400
<b>TERMS &amp; CONDITIONS</b>	
<b>Type</b>	Put (with arithmetic averaging of the Reference Price)
<b>Buyer</b>	Is the party that is the Long Party to the Can-Do option
<b>Seller</b>	Is the party that is the Short Party to the Can-Do option
<b>Strike Price</b>	6,400
<b>Averaging Dates</b>	2012/01/31, 2012/02/01, 2012/02/02, 2012/02/03, 2012/02/06, 2012/02/07, 2012/02/08, 2012/02/09, 2012/02/10, 2012/02/13, 2012/02/14, 2012/02/15, 2012/02/16, 2012/02/17, 2012/02/20, 2012/02/21, 2012/02/22, 2012/02/23, 2012/02/24, 2012/02/27, 2012/02/28, 2012/02/29, 2012/03/01,
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	1 March 2012
<b>Expiration and Valuation Time</b>	Scheduled Closing Time on the JSE on the Expiration and Valuation Date.
<b>Reference Price</b>	The arithmetic average of the closing Index level observed on each Averaging Date.
<b>Automatic Exercise</b>	Applicable. For the avoidance of doubt, the Option will be automatically exercised if the Strike Price Differential is greater than zero.
<b>Cash Settlement</b>	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.
<b>Option Cash Settlement Amount</b>	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.
<b>Strike Price Differential</b>	Means an amount equal to the greater of: a) 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](mailto:cando@jse.co.za)

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