



## Market Notice

**Number:** F4364  
**Date:** 05 July 2010

### New Can-Do Option (XTEQ) – Knock-Out Barrier Option

The following new Can-Do Option (XTEQ) has been added to the list with immediate effect and will be available for trading on 05 July 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:

GENERAL TERMS	
<b>Description</b>	Knock-Out Barrier Option (barrier monitored continuously)
<b>Can-Do Name</b>	Can-Do XTEQ
<b>Can-Do Code</b>	XTEQ
<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 an Index point (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 200
<b>Class Spread Margin</b>	R100
<b>V.S.R.</b>	3.5
<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



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**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

	Johannesburg and share prices are published by the JSE.
<b>Option Style</b>	European
<b>Index</b>	FTSE/JSE Top 40 Index (Bloomberg code: TOP40 <Index>)
<b>Initial Index Reference Level</b>	As agreed by the Long Party and the Short Party on the Trade Date
<b>TERMS &amp; CONDITIONS</b>	
<b>Type</b>	Down-and-Out Put (barrier monitored continuously)
<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>	100% of the Initial Index Reference Level
<b>Knock-Out Price</b>	80% of the Initial Index Reference Level
<b>Knock-Out Event</b>	<p>Applicable. Means, in respect of the Index, if at any Knock-Out Valuation Time during a Knock-Out Determination Day, the level of the Index (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, 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.</p>
<b>Knock-Out Determination Days</b>	Means each scheduled Trading Day from (and including) the Trade Date to (and including) the Valuation Date.
<b>Knock-Out Valuation Time</b>	Any time when stocks are open for trading on the Exchange during Knock-Out Determination Days.
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	04 October 2010
<b>Expiration and Valuation Time</b>	Scheduled Closing Time on the JSE on the Expiration and Valuation Date
<b>Reference Price</b>	The level of the Index (as published by the JSE) at the Valuation Time on the Expiration and Valuation Date
<b>Automatic Exercise</b>	Applicable
<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) the Strike Price minus the Reference 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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