



Market Notice

Number: F5076Correction
Date 07 December 2011

Please note the changes in the “Initial Margin” and “Class Spread Margin”.

New Can-Do Option (X5FQ) – Opti-Month Call

The following new Can-Do Option (X5FQ) has been added to the list with immediate effect and will be available 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	Opti-Month Call
Can-Do Name	Can-Do X5FQ
Can-Do Code	X5FQ
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	R 29,284.00
Class Spread Margin	R 14,642.00
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.



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

Option	Look-back on Strike Call (European)
Index	FTSE/JSE Top 40 Index (Bloomberg code: TOP40 <Index>)
Trade Date	07 December 2011
Initial Index Reference Level	29,416
Strike	100%
Observation dates	Monthly (i = 1 to 3), starting one month from Strike Date
Strike date	07 December 2011
Monthly Return	Index (i) / Index (i-1)
Best Return	Max [Monthly Return (i)], for i = 1 to 3
TERMS & CONDITIONS – OPTION X5FQ	
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	100%
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	07 March 2012
Expiration and Valuation Time	17:00 on the Expiration and Valuation Date
Reference Price	Closing level of the index on 07 March 2012
Automatic Exercise	Applicable. For the avoidance of doubt, Option will be automatically exercised (either together or separately) where the Strike Price Differential for that Option is greater/less than zero.
Cash Settlement	Applicable. If the Strike Price Differential for a given Option is greater/less 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 Best Return minus the Strike Price (after adjustment due to any Strike Price Reset); and b) zero.
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Should you have any queries regarding Can-Do Options, please contact the Can-Do team on 011 520-7399\7186 or cando@jse.co.za.

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