



Market Notice

Number: F4881
Date: 10th August 2011

New Can-Do Option (X1VQ) – Optimum Call

The following new Can-Do Option (X1VQ) 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	Optimum Call (strike resets monitored discretely)
Can-Do Name	Can-Do X1VQ
Can-Do Code	X1VQ
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 3000.00
Class Spread Margin	R 1500.00
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.
Option	Look-back on Strike Call (European) with Knockout



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) **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

Index	FTSE/JSE Top 40 Index (Bloomberg code: TOP40 <Index>)
Trade Date	08 August 2011
Initial Index Reference Level	As agreed by the Long Party and the Short Party on the Trade Date
Look-back	Discretely observed on close of business in the 1st month only, i.e. from 8th August 2011 till 8th Sep 2011
Knock out barrier	Discretely observed on close of business. From month 2 to Expiry, i.e. from 9th Sep 2011 till 8rd Feb 2012
Strike	100% of the lowest look-back closing spot reference observed during the look-back period
Knock out Barrier	120% of the lowest look-back closing spot reference observed during the look-back period
Note	Once this strike is set, the trade can knock out at anytime during the life of the trade as the barrier is then observed until expiry
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	08 February 2012
Expiration and Valuation Time	17:00 on the Expiration and Valuation Date
Reference Price	Closing level of the index on 08 February 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 than zero.
Cash Settlement	Applicable. If the Strike Price Differential for a given Option 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 (after

	adjustment due to any Strike Price Reset); and b) zero.
--	--

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.

Allan Thomson

Director: Trading

Tel: +27 11 520 7082

Fax: +27 11 520 7551

E-mail Address allant@jse.co.za

Distributed by the Company Secretariat +27 11 520 7591