



## Market Notice

**Number:** F4969  
**Date** 23 September 2011

### New Can-Do Option (X3IQ) – Opti-Month Call

The following new Can-Do Option (X3IQ) 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	
<b>Description</b>	Opti-Month Call
<b>Can-Do Name</b>	Can-Do X3IQ
<b>Can-Do Code</b>	X3IQ
<b>Contract Size (Multiplier)</b>	<b>10</b> (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>	Of the underlying Index, the value to two decimal places
<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 16,625.00
<b>Class Spread Margin</b>	R 8,312.00
<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 the Index is published by the JSE.
<b>Option</b>	Look-back on Strike Call (European)



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

<b>Index</b>	FTSE/JSE Top 40 Index (Bloomberg code: TOP40 <Index>)
<b>Trade Date</b>	21 September 2011
<b>Initial Index Reference Level</b>	28,085
<b>Strike</b>	100%
<b>Observation dates</b>	Monthly (i = 1 to 3), starting one month from Strike Date
<b>Strike date</b>	21 September 2011
<b>Monthly Return</b>	Index (i) / Index (i-1)
<b>Best Return</b>	Max [Monthly Return (i)], for i = 1 to 3
<b>TERMS &amp; CONDITIONS – OPTION</b>	
<b>Type</b>	Call
<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%
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	21 December 2011
<b>Expiration and Valuation Time</b>	17:00 on the Expiration and Valuation Date
<b>Reference Price</b>	Closing level of the index on 21 December 2011
<b>Automatic Exercise</b>	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.
<b>Cash Settlement</b>	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.
<b>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</b>	For any given Option, means an amount equal to the greater

<b>Differential</b>	of: a) the Reference Price 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](mailto: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](mailto:allant@jse.co.za)**

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