

Market Notice

Number: F5594
Date: 20 September 2012

New Can-Do Option (XJ5Q) – Knock-In Barrier Option

The following new Can-Do Option (**XJ5Q**) has been added to the list with immediate effect and will be available for trading on 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	Knock-In Barrier Option (barrier monitored discretely)
Can-Do Code	XJ5Q
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 one Rand (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 5480.00
Class Spread Margin	R 2740.00
V.S.R.	2.50
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 share prices are published by the JSE.
Option Style	European
Index	FTSE/JSE TOP40 Index (Bloomberg Code: TOP40 <Index>)



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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

Initial Index Level	32,250.00
TERMS & CONDITIONS	
Type	Up and In Put (barrier monitored discretely)
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	32,250.00
Knock-In Price	33,056.00
Knock-In Event	<p>Applicable. Means, in respect of the Share, if at any Knock-In Valuation Time during a Knock-In Determination Day, the Share price (as published by the Exchange) is equal to or higher than the Knock-In Price.</p> <p>The right to exercise the Option is conditional on a Knock-In Event. If a Knock-In Event does not occur, the Buyer does not have the right to exercise the Option.</p>
Knock-In Determination Days	Means each scheduled Trading Day from (and including) the Trade Date to (and including) the Valuation Date.
Knock-In Valuation Time	The Scheduled Closing Time on the JSE except for Expiration Date where the Reference Price (see below) will be used to determine a Knock-In Event.
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	20 December 2012
Expiration and Valuation Time	Scheduled Closing Time on the JSE on the Expiration and Valuation Date
Reference Price	The same method as the one utilized for the expiry of standard Index Futures on standard quarterly SAFEX expiry dates.
Automatic Exercise	Applicable.
Cash Settlement	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.
Option 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	Means an amount equal to the greater of: a) the Strike Price minus Reference Price; and b) zero.
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Should you have any queries regarding Can-Do Options, please contact the Can-Do team on (011) 520-7096/1981 or cando@jse.co.za .

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