



## Market Notice

**Number:** F5158Correction  
**Date** 03 February 2012

**Please note the changes in the “Trade Date”, “Look-back feature ” and “Knock out barrier feature ”.**

### New Can-Do Option (X7AQ) – Optimum Put

The following new Can-Do Option (X7AQ) 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>	Optimum Put (strike resets monitored discretely)
<b>Can-Do Name</b>	Can-Do X7AQ
<b>Can-Do Code</b>	X7AQ
<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>	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 3,000.00
<b>Class Spread Margin</b>	R 1,500.00
<b>V.S.R.</b>	2.0
<b>Trade Date</b>	The date the Can-Do option position is first opened on the JSE



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**Executive Directors:** NF Newton-King (CEO),  
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>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 Put (European)
<b>Index</b>	FTSE/JSE Top 40 Index (Bloomberg code: TOP40 <Index>)
<b>Trade Date</b>	03 February 2012
<b>Initial Index Reference Level</b>	As agreed by the Long Party and the Short Party on the Trade Date
<b>Look-back feature</b>	Discretely observed on close of business in the 1st month only, i.e. from 03 February 2012 till 05 March 2012
<b>Knock out barrier feature</b>	Discretely observed on close of business, i.e. from 05 March 2012 till 20 <sup>th</sup> September 2012
<b>Strike</b>	100% of the highest look-back closing spot reference observed during the look-back period (i.e. the 1st Month in this case)
<b>Knock out Barrier</b>	80% of the highest look-back closing spot reference observed during the look-back period. (i.e. the 1st Month in this case)
<b>Note</b>	Once this strike is set, it can knock out at anytime during the life of the trade as the barrier is then observed until expiry
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	20 September 2012
<b>Expiration and Valuation Time</b>	17:00 on the Expiration and Valuation Date
<b>Reference Price</b>	Closing level of the index on 20 September 2012
<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 Differential</b>	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.
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Should you have any queries regarding Can-Do Options, please contact the Can-Do team on 011 520-7096\7981 or [cando@jse.co.za](mailto:cando@jse.co.za).

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**Distributed by the Company Secretariat +27 11 520 7346**