



Market Notice

Number: **F4603**

Date: **25 January 2011**

New Can-Do Option (XVSQ) – Broken Strike Call Option

Summary Contract Specifications:

GENERAL TERMS	
Description	Broken Strike Call Option
Can-Do Name	Can-Do XVSQ
Can-Do Code	XVSQ
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	3500
Class Spread Margin	400
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 Style	European
Index	FTSE/JSE Shareholder Weighted Top 40 Index (Bloomberg code: JSHR40 <Index>)



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), JH Burke, LV Parsons
Non-Executive Directors: HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Payne, G Serobe

Initial Index Reference Level	As agreed by the Long Party and the Short Party on the Trade Date
TERMS & CONDITIONS	
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	108.2% of the Initial Index Reference Level
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	24 August 2011
Expiration and Valuation Time	17:00 on the Expiration and Valuation Date
Reference Price	Closing level of the index on 24 August 2011
Automatic Exercise	Applicable. For the avoidance of doubt, the Option will be automatically exercised if the Strike Price Differential is greater than zero.
Cash Settlement	Applicable. If the Strike Price Differential 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: <ul style="list-style-type: none"> a) the Reference Price minus the Strike Price; 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

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