



## Market Notice

**Number:** F4884  
**Date:** 11 August 2011

### New Can-Do Option (X1UQ) – Lookback Put Spread

The following new Can-Do Option (X1UQ) 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>	Lookback Put Spread (monitored discretely)
<b>Can-Do Name</b>	Can-Do X1UQ
<b>Can-Do Code</b>	X1UQ
<b>Contract Size (Multiplier)</b>	1 (for the avoidance of doubt, this means that each option references the Index, multiplied by 1 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>	R400
<b>Class Spread Margin</b>	R200
<b>V.S.R.</b>	3.0
<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 Type</b>	Lookback Put Spread



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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

<b>Index</b>	FTSE/JSE Top 40 Index (Bloomberg code: TOP40 <Index>)
<b>Trade Date</b>	08 August 2011
<b>Strike</b>	<p>Strikes set as 95% and 80% respectively of greater of 25527.32 or highest closing level on below dates:</p> <p>8-Aug-11, 31-Aug-11; 30-Sep-11; 31-Oct-11; 30-Nov-11; 30-Dec-11; 31-Jan-12; 29-Feb-12; 30-Mar-12; 30-Apr-12; 31-May-12; 29-Jun-12; 31-Jul-12; 31-Aug-12; 28-Sep-12; 31-Oct-12; 30-Nov-12; 31-Dec-12; 31-Jan-13; 28-Feb-13; 28-Mar-13; 30-Apr-13; 31-May-13; 28-Jun-13</p>
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	08 August 2013
<b>Expiration and Valuation Time</b>	17:00 on the Expiration and Valuation Date
<b>Reference Price</b>	Closing level of the index on 08 August 2013
<b>Automatic Exercise</b>	Applicable. For the avoidance of doubt, Option will be automatically exercised 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.

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).

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