



## Market Notice

**Number:** F5011  
**Date:** 13 October 2011

### New Can-Do Option

The following new Can-Do Option (X4EQ) has been added to the list with immediate effect and available for trading today, 13 October 2011

### Summary Contract Specifications:

GENERAL TERMS	
<b>Description</b>	Binary Cash-or-Nothing Call Option
<b>Can-Do Name</b>	Can-Do X4EQ
<b>Can-Do Code</b>	X4EQ
<b>Contract Size (Multiplier)</b>	100 (for the avoidance of doubt, this means that each option references 100 shares)
<b>Minimum Price Movement</b>	One one-hundredth of one Rand (i.e. 0.01)
<b>Quotations</b>	Price per option
<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 200.00
<b>Class Spread Margin</b>	R 100.00
<b>V.S.R.</b>	2.50
<b>Trade Date</b>	The date the Can-Do option position is first opened on the JSE
<b>Option Style</b>	European
<b>Share</b>	ASA SJ Equity (ABSA GROUP LTD)
<b>TERMS &amp; CONDITIONS</b>	
<b>Type</b>	Binary Cash-or-Nothing Call Option



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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>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>	R 192.92
<b>Binary Payout Amount</b>	R 54.42
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	21 June 2012
<b>Expiration and Valuation Time</b>	13:40pm on the Expiration and Valuation Date
<b>Reference Price</b>	The arithmetic average of the Share price observed every 60 seconds (100 observations), between 12:01pm and 13:40pm. For the avoidance of doubt, this is the same method as the one utilized for the expiry of standard single stock options on standard quarterly SAFEX expiry dates.
<b>Settlement Method</b>	Cash settled
<b>Option Cash Settlement Amount</b>	0 if, at expiry, the Reference Price is less than the Strike price. If, at expiry, the Reference Price is greater than or equal to the Strike Price then the Short Party will pay the Long Party the amount equal to the Binary Payout Amount multiplied by the Multiplier.

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on (011) 520-7399 or [cando@jse.co.za](mailto:cando@jse.co.za) .

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