



## Market Notice

**Number:** F4537

**Date:** 15 November 2010

### New Can-Do Basket Future (XVCQ)

The following new Can-Do Future (XVCQ) has been added to the list with immediate effect and will be available for trading 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>	Basket Future
<b>Can-Do Name</b>	Can-Do XVC
<b>Can-Do Code</b>	XVCQ
<b>Contract Size (Multiplier)</b>	10 (for the avoidance of doubt, this means that each future references ten Baskets)
<b>Quotations</b>	Of the underlying Basket, the price to two decimal places
<b>Minimum Price Movement</b>	One Rand cent
<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 9125
<b>Class Spread Margin</b>	R 450
<b>V.S.R.</b>	3.5
<b>Underlying Basket</b>	As per Annexure A
<b>Basket Divisor</b>	1



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**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 Nyembezi-Heita, N Payne, G Serobe  
**Alternate Director:** J Berman

<b>Basket Price Calculation</b>	<p>The price of the Basket will be calculated as follows:</p> <ol style="list-style-type: none"> <li>1. For each constituent share in the Basket, the quantity will be multiplied by the corresponding spot share price to arrive at a Rand value per constituent share.</li> <li>2. The individual constituent Rand values will be added to arrive at a total basket Rand value.</li> <li>3. The total basket Rand value will be divided by the divisor to arrive at the Basket price.</li> </ol>
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	15 December 2010 and 17 March 2011
<b>Valuation Time</b>	13.40pm on the Expiration and Valuation Date
<b>Reference Price</b>	<p>The Reference Price will be calculated as follows:</p> <ol style="list-style-type: none"> <li>1. For each constituent share in the Basket, the arithmetic average of the corresponding spot price observed every 60 seconds (100 observations), between 12:01pm and 13:40pm will be multiplied by the quantity to arrive at a Rand value per constituent share.</li> <li>2. The individual constituent Rand values will be added to arrive at a total basket Rand value.</li> <li>3. The total basket Rand value will be divided by the Divisor to arrive at the Reference Price.</li> </ol>
<b>Automatic Exercise</b>	Applicable
<b>Cash Settlement</b>	Applicable

## Annexure A

Share Code	Share Name	Bloomberg Code	Num Shares	Weighting
<b>ABL</b>	AFRICAN BANK INVESTMEN	ABL SJ Equity	<b>11.01321586</b>	<b>4.00%</b>
<b>APN</b>	ASPEN PHARMACARE HLDGS	APN SJ Equity	<b>4.159733777</b>	<b>4.00%</b>
<b>ASA</b>	ABSA GROUP LIMITED	ASA SJ Equity	<b>2.926115582</b>	<b>4.00%</b>
<b>BVT</b>	BIDVEST LTD ORD	BVT SJ Equity	<b>2.623122828</b>	<b>4.00%</b>
<b>CFR</b>	COMPAGNIE FIN RICHEMON	CFR SJ Equity	<b>10.47394606</b>	<b>4.00%</b>
<b>FSR</b>	FIRSTRAND LTD	FSR SJ Equity	<b>17.75410564</b>	<b>4.00%</b>
<b>INL</b>	INVESTEC LTD	INL SJ Equity	<b>6.718172657</b>	<b>4.00%</b>
<b>INP</b>	INVESTEC PLC	INP SJ Equity	<b>7.000350018</b>	<b>4.00%</b>
<b>MSM</b>	MASSMART HOLDINGS LTD	MSM SJ Equity	<b>2.76816609</b>	<b>4.00%</b>
<b>MTN</b>	MTN GROUP LTD	MTN SJ Equity	<b>3.053435115</b>	<b>4.00%</b>
<b>NED</b>	NEDBANK GROUP LTD	NED SJ Equity	<b>2.996479137</b>	<b>4.00%</b>
<b>NPN</b>	NASPERS LTD -N-	NPN SJ Equity	<b>1.101624897</b>	<b>4.00%</b>
<b>OML</b>	OLD MUTUAL PLC	OML SJ Equity	<b>27.17391304</b>	<b>4.00%</b>
<b>PIK</b>	PIK N PAY STORES LTD	PIK SJ Equity	<b>8.163265306</b>	<b>4.00%</b>
<b>REI</b>	REINET INVESTMENTS SCA	REI SJ Equity	<b>34.01360544</b>	<b>4.00%</b>
<b>REM</b>	REMGRO LTD	REM SJ Equity	<b>3.652968037</b>	<b>4.00%</b>
<b>RMH</b>	RMB HOLDINGS LTD	RMH SJ Equity	<b>10.77295987</b>	<b>4.00%</b>
<b>SAB</b>	SABMILLER PLC	SAB SJ Equity	<b>1.769911504</b>	<b>4.00%</b>
<b>SBK</b>	STANDARD BANK GROUP LT	SBK SJ Equity	<b>3.803004373</b>	<b>4.00%</b>
<b>SHF</b>	STEINHOFF INTERNTL HLD	SHF SJ Equity	<b>18.22323462</b>	<b>4.00%</b>
<b>SHP</b>	SHOPRITE HLDGS LTD ORD	SHP SJ Equity	<b>3.900916715</b>	<b>4.00%</b>
<b>SLM</b>	SANLAM LTD	SLM SJ Equity	<b>14.86988848</b>	<b>4.00%</b>
<b>TBS</b>	TIGER BRANDS LTD ORD	TBS SJ Equity	<b>2.16802168</b>	<b>4.00%</b>
<b>TRU</b>	TRUWORTHS INTERNATIONAL	TRU SJ Equity	<b>5.427408412</b>	<b>4.00%</b>
<b>VOD</b>	VODACOM GROUP LIMITED	VOD SJ Equity	<b>5.747126437</b>	<b>4.00%</b>

Should you have any queries regarding Can-Do Products, please contact Can-Do Team on 011 520-7210 or [Cando@jse.co.za](mailto:Cando@jse.co.za)

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