



Market Notice

Number: F4455
Date: 15 September 2010

NB! Please note British American Tobacco (BTI) is designated as an Inward Listed Security by the South African Reserve Bank. This means there are legislative restrictions that have to be met, and which require SARB approval and the post-trade reporting thereof.

New Can-Do Basket Future (XTUQ)

The following new Can-Do Future (XTUQ) 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	
Description	Basket Future
Can-Do Name	Can-Do XTU
Can-Do Code	XTUQ
Contract Size (Multiplier)	1 (for the avoidance of doubt, this means that each future references one Basket)
Quotations	Of the underlying Basket, the price to two decimal places
Minimum Price Movement	One Rand cent
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R 1580
Class Spread Margin	R 790
V.S.R.	3.5



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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

Underlying Basket	Per Annexure A
Basket Divisor	10,000
Basket Price Calculation	<p>The price of the Basket will be calculated as follows:</p> <ol style="list-style-type: none"> 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. 2. The individual constituent Rand values will be added to arrive at a total basket Rand value. 3. The total basket Rand value will be divided by the divisor to arrive at the Basket price.
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	15 December 2010
Valuation Time	13.40pm on the Expiration and Valuation Date
Reference Price	<p>The Reference Price will be calculated as follows:</p> <ol style="list-style-type: none"> 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. 2. The individual constituent Rand values will be added to arrive at a total basket Rand value. 3. The total basket Rand value will be divided by the Divisor to arrive at the Reference Price.
Automatic Exercise	Applicable
Cash Settlement	Applicable

Annexure A

Share Code	Share Name	Bloomberg Code	Num Shares
AEG	AVENG LTD	AEG SJ EQUITY	107,776
AFE	A E C I LTD ORD	AFE SJ EQUITY	16,146
AGL	ANGLO AMERICAN PLC	AGL SJ EQUITY	24,153
AIP	ADCOCK INGRAM HLGS LD	AIP SJ EQUITY	59,798
AMS	ANGLO PLATINUM LTD	AMS SJ EQUITY	522
ARI	AFRICAN RAINBOW MINERA	ARI SJ EQUITY	26,455
BIL	BHP BILLITON PLC	BIL SJ EQUITY	47,367
BTI	BRITISH AM. TOBACCO PL	BTI SJ EQUITY	32,928
BVT	BIDVEST LTD ORD	BVT SJ EQUITY	49,804
EHS	EVRAZ HIGHVELD STEEL &	EHS SJ EQUITY	10,505
EMI	EMIRA PROPERTY FUND	EMI SJ EQUITY	94,008
FOS	FOSCHINI LTD ORD	FOS SJ EQUITY	16,817
FSR	FIRSTRAND LTD	FSR SJ EQUITY	332,590
GRT	GROWTHPOINT PROP LTD	GRT SJ EQUITY	318,542
HAR	HARMONY G M CO LTD	HAR SJ EQUITY	46,334
IMP	IMPALA PLATINUM HLGS L	IMP SJ EQUITY	24,904
INP	INVESTEC PLC	INP SJ EQUITY	95,795
LBH	LIBERTY HOLDINGS LTD O	LBH SJ EQUITY	49,177
MET	METROPOLITAN HLDGS LTD	MET SJ EQUITY	124,826
MTN	MTN GROUP LTD	MTN SJ EQUITY	94,975
NHM	NORTHAM PLATINUM LTD	NHM SJ EQUITY	42,433
NPN	NASPERS LTD -N-	NPN SJ EQUITY	16,030
NTC	NETCARE LIMITED	NTC SJ EQUITY	345,918
OML	OLD MUTUAL PLC	OML SJ EQUITY	270,554
PAP	PANGBOURNE PROP LTD	PAP SJ EQUITY	40,304
REM	REMGRO LTD	REM SJ EQUITY	56,955
RES	RESILIENT PROP INC FD	RES SJ EQUITY	13,737
RMH	RMB HOLDINGS LTD	RMH SJ EQUITY	195,302
SAB	SABMILLER PLC	SAB SJ EQUITY	3,594
SAP	SAPPI LTD	SAP SJ EQUITY	58,683
SBK	STANDARD BANK GROUP LT	SBK SJ EQUITY	101,800
SHF	STEINHOFF INTERNTL HLD	SHF SJ EQUITY	272,010
SOL	SASOL LTD	SOL SJ EQUITY	31,045
SUR	SPUR CORPORATION LTD	SUR SJ EQUITY	56,608
TBS	TIGER BRANDS LTD ORD	TBS SJ EQUITY	13,544
WHL	SPUR CORPORATION LTD	WHL SJ EQUITY	148,531

Should you have any queries regarding Can-Do Options, please contact Hannes Viljoen on 011 520-7210 or hannesv@jse.co.za.

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