



## Market Notice

**Number:** F4500  
**Date:** 15 October 2010

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

The following new Can-Do Future (XUNQ) has been added to the list with immediate effect and will be available for trading on 15 October 2010. 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 XUNQ
<b>Can-Do Code</b>	XUNQ
<b>Contract Size (Multiplier)</b>	1 (for the avoidance of doubt, this means that each future references one Basket)
<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 770
<b>Class Spread Margin</b>	R 385
<b>V.S.R.</b>	3.5
<b>Underlying Basket</b>	Per Annexure A
<b>Basket Divisor</b>	4,000



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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 June 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
<b>CLS</b>	CLICKS GROUP LTD	CLS SJ Equity	<b>92,489</b>
<b>JDG</b>	JD GROUP LIMITED	JDG SJ Equity	<b>82,918</b>
<b>LEW</b>	LEWIS GROUP LIMITED	LEW SJ Equity	<b>55,442</b>
<b>MPC</b>	MR PRICE GROUP LIMITED	MPC SJ Equity	<b>71,419</b>
<b>PIK</b>	PIK N PAY STORES LIMITED	PIK SJ Equity	<b>92,355</b>
<b>SHP</b>	SHOPRITE HOLDINGS LIMITED	SHP SJ Equity	<b>40,031</b>
<b>SPP</b>	SPAR GROUP LIMITED	SPP SJ Equity	<b>44,691</b>
<b>TFG</b>	THE FOSCHINI GROUP	TFG SJ Equity	<b>49,435</b>
<b>TRU</b>	TRUWORTHS INTERNATIONAL	TRU SJ Equity	<b>57,949</b>
<b>WHL</b>	WOOLWORTHS HOLDINGS LIMITED	WHL SJ Equity	<b>150,802</b>

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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