



## Market Notice

**Number:** F4656  
**Date:** 02 March 2011

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

The following new Can-Do Future (XWNQ) 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 XWN
<b>Can-Do Code</b>	XWNQ
<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 10675
<b>Class Spread Margin</b>	R 5338
<b>V.S.R.</b>	3.5
<b>Underlying Basket</b>	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>	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	Bloomberg Code	Num Shares
<b>ACL</b>	ACL Sj Equity	<b>4.28302</b>
<b>AGL</b>	AGL Sj Equity	<b>2.06212</b>
<b>AMS</b>	AMS Sj Equity	<b>1.12790</b>
<b>ANG</b>	ANG Sj Equity	<b>2.26244</b>
<b>ARI</b>	ARI Sj Equity	<b>3.68053</b>
<b>BIL</b>	BIL Sj Equity	<b>2.80731</b>
<b>EXX</b>	EXX Sj Equity	<b>5.10066</b>
<b>GFI</b>	GFI Sj Equity	<b>6.19099</b>
<b>HAR</b>	HAR Sj Equity	<b>9.49199</b>
<b>IMP</b>	IMP Sj Equity	<b>3.80807</b>
<b>KIO</b>	KIO Sj Equity	<b>1.66051</b>
<b>LON</b>	LON Sj Equity	<b>1.82889</b>
<b>MND</b>	MND Sj Equity	<b>6.23364</b>
<b>MNP</b>	MNP Sj Equity	<b>6.16865</b>
<b>SOL</b>	SOL Sj Equity	<b>2.08322</b>

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

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