



## Market Notice

**Number:** F4622  
**Date:** 10 February 2011

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

The following new Can-Do Future (XVYQ) has been added to the list with immediate effect and will be available for trading on 10 February 2011. 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 XVYQ
<b>Can-Do Code</b>	XVYQ
<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>	R900
<b>Class Spread Margin</b>	R400
<b>V.S.R.</b>	3.0
<b>Underlying Basket</b>	Per Annexure A
<b>Basket Divisor</b>	2,000
<b>Basket Price</b>	The price of the Basket will be calculated as follows:



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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>Calculation</b>	<ol style="list-style-type: none"> <li>1. For each constituent share in the Basket, the quantity will be multiplied by the corresponding 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 2011
<b>Valuation Time</b>	The Scheduled Closing Time on the Exchange on the 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 share price (as published by the Exchange) at the Valuation Time on the Valuation Date 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>AGL</b>	ANGLO AMERICAN PLC	AGL SJ Equity	<b>10,387</b>
<b>ARI</b>	AFRICAN RAINBOW MINERALS LTD	ARI SJ Equity	<b>17,672</b>
<b>BIL</b>	BHP BILLITON PLC	BIL SJ Equity	<b>13,717</b>
<b>KIO</b>	KUMBA IRON ORE LTD	KIO SJ Equity	<b>8,608</b>
<b>SOL</b>	SASOL LTD	SOL SJ Equity	<b>10,942</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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