



Market Notice

Number: F4356
Date: 01 July 2010

New Can-Do (XSYQ) – Basket Future

The following new Can-Do Basket future (XSYQ) 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:

Futures Contract	Can-Do XSY
Code	XSYQ
Underlying Instrument	Basket as per Annexure A
Contract Size	R10 x Index Level
Expiry Dates & Times	13h40 on the 16 th September 2010
Quotations	Index Level (No decimal points)
Strike interval	1 Index point
Minimum Price Movement	One Index Point (R1)
Expiry Valuation Method	The arithmetic average of the Index level observed every 60 seconds (100 observations), between 12:01pm and 13:40pm. For the avoidance of doubt, this is the same method as the one utilized for the expiry of standard index options on standard quarterly SAFEX expiry dates.
Settlement Method	Cash Settled
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/cdo/booking_fee_schedule.jsp



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

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

Initial Margin	R10200
Class Spread Margin	R510
V.S.R.	2.5
Expiry Date	16 September 2010

Annexure A:

CODE	WEIGHT	PRICE
ANG	8.60%	331.4521
ARI	1.90%	161.1579
BTI	6.90%	243.7339
CFR	2.20%	26.8097
DDT	5.00%	10.6340
FSR	1.75%	18.0329
HAR	3.35%	81.2779
ILV	2.95%	27.7084
MTN	5.35%	100.8485
NPK	3.75%	19.1712
PIK	1.20%	43.3349
REI	3.25%	10.8837
REM	9.15%	94.5180
SAB	14.30%	214.5777
SAP	3.65%	29.8552
SBK	4.65%	102.2364
SHP	1.95%	82.7257
SLM	6.55%	22.8257
SOL	10.30%	274.1881
SUI	3.25%	82.3763

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

Allan Thomson

Director: Trading

Tel: +27 11 520 7082

Fax: +27 11 520 7551

E-mail Address allant@jse.co.za

Distributed by the Company Secretariat +27 11 520 7591

