



Market Notice

Number: F4372
Date: 09 July 2010

New Can-Do Basket Future (XTFQ)

The following new Can-Do Future (XTFQ) 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 XTF
Can-Do Code	XTFQ
Contract Size (Multiplier)	10 (for the avoidance of doubt, this means that each future references ten Baskets)
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	R10700
Class Spread Margin	R5350
V.S.R.	3.5
Underlying Basket	4 % Capped FTSE/JSE Shareholder Weighted Top 40 Index (DTOP) as per Annexure A
Basket Divisor	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

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	16 September 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
ABL	African Bank Investments	ABL SJ Equity	6.12293
ACL	Arcelomittal SA limited	ACL SJ Equity	1.69696
AGL	Anglo American Plc	AGL SJ Equity	1.49037
AMS	Anglo Platinum Ltd	AMS SJ Equity	0.55325
ANG	Anglogold Ashanti Ltd	ANG SJ Equity	0.82728
APN	Aspen Pharmacare Hldgs.	APN SJ Equity	2.46378
ARI	African Rainbow Minerals	ARI SJ Equity	0.64266
ASA	Absa Group Limited	ASA SJ Equity	2.73420
BIL	BHP Billiton PLC	BIL SJ Equity	2.00000
BVT	Bidvest Ltd Ord	BVT SJ Equity	2.63047
CFR	Compagnie Fin Richemon	CFR SJ Equity	14.74383
CSO	CAPITAL SHOP CENTRES G	CSO SJ Equity	1.89702
EXX	EXXARO RESOURCES LTD	EXX SJ Equity	0.54033
FSR	Firststrand Ltd	FSR SJ Equity	21.81025
GFI	Gold Fields Ltd	GFI SJ Equity	1.60860
GRT	GROWTHPOINT PROP LTD	GRT SJ Equity	11.78271
HAR	Harmony G M Co Ltd	HAR SJ Equity	1.61834
IMP	Impala Platinum Hlgs Ld	IMP SJ Equity	2.16790
INL	INVESTEC LTD	INL SJ Equity	1.53268
INP	INVESTEC PLC	INP SJ Equity	2.67789
KIO	KUMBA IRON ORE LTD	KIO SJ Equity	0.73188
LON	LONMIN P L C	LON SJ Equity	0.09237
MND	MONDI LIMITED	MND SJ Equity	1.11846
MNP	MONDI PLC	MNP SJ Equity	1.11846
MSM	Massmart Holdings	MSM SJ Equity	1.53183
MTN	Mtn Group Ltd	MTN SJ Equity	3.90244
NED	Nedbank Group Ltd	NED SJ Equity	1.94969
NPN	Naspers Ltd -n-	NPN SJ Equity	1.56043
OML	OLD MUTUAL PLC	OML SJ Equity	17.25665
PIK	PIK N PAY STORES LTD	PIK SJ Equity	1.82885
REI	REINET INVESTMENTS SCA	REI SJ Equity	14.91881
REM	REMGRO LTD	REM SJ Equity	3.66311
RMH	Rmb Holdings Ltd	RMH SJ Equity	6.90456
SAB	SABMiller PLC	SAB SJ Equity	1.85185
SBK	Standard Bank Group Ltd	SBK SJ Equity	3.87222
SHF	Steinhoff Interntl Hldgs	SHF SJ Equity	11.29620
SHP	Shoprite Hldgs Ltd Ord	SHP SJ Equity	4.13801
SLM	Sanlam Ltd	SLM SJ Equity	15.98923
SOL	Sasol Ltd	SOL SJ Equity	1.45191
TBS	Tiger Brands Ltd Ord	TBS SJ Equity	1.08431
TRU	Truworhs International	TRU SJ Equity	3.44907
VOD	VODACOM GROUP LIMITED	VOD SJ Equity	3.39875

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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