



Market Notice

Number: F4460
Date: 17 September 2010

New Can-Do Basket Future (XTWQ)

The following new Can-Do Future (XTWQ) 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 XTW
Can-Do Code	XTWQ
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	R 9500
Class Spread Margin	R 4750
V.S.R.	3.5
Underlying Basket	Per Annexure A
Basket Divisor	1
Basket Price Calculation	The price of the Basket will be calculated as follows: 1. For each constituent share in the Basket, the quantity



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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

	<p>will be multiplied by the corresponding spot share price to arrive at a Rand value per constituent share.</p> <ol style="list-style-type: none"> 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	15 December 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
Corporate action adjustments	Any corporate action adjustment with regards to Can-Do XTWQ will only be implemented once all counterparties to the trade have agreed to the necessary adjustments. The equities derivatives division of the JSE will make the adjustments on such a basis that neither long nor short holders to the transaction is in any way adversely advantaged or disadvantaged.

Annexure A

Share Code	Num Shares	Weight
ANG	2.518987342	7.960%
ARI	1.017691261	1.720%
BTI	2.631981637	6.880%
CFR	7.918552036	2.450%
DDT	38.373860182	5.050%
FSR	8.213755567	1.660%
HAR	4.009720535	3.300%
ILV	10.799837596	2.660%
MTN	4.960053262	5.960%
NPK	19.798093102	3.530%
PIK	1.738173817	0.790%
REI	26.194539249	3.070%
REM	8.738980452	9.120%
SAB	6.254480287	13.960%
SAP	12.055944056	4.310%
SBK	4.486877998	4.770%
SHP	2.286585366	2.250%
SLM	26.431718062	6.600%
SOL	3.509124393	10.480%
SUI	3.766641411	3.480%

Should you have any queries regarding Can-Do products, please contact the Can-Do team on 011 520-7210 or cando@jse.co.za.

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