



Market Notice

Number: F4474
Date: 23 September 2010

New Can-Do Basket Future (XUCQ)

The following new Can-Do Future (XUCQ) 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 XUC
Can-Do Code	XUCQ
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	R0.01
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R8600
Class Spread Margin	R4300
V.S.R.	4.0
Underlying Basket	Per Annexure A
Basket Divisor	1000



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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 Payne, G Serobe

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 Basket 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 Basket 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 Ltd	ABL SJ Equity	57688.94
JDG	JD Group Ltd/South Africa	JDG SJ Equity	48854.43
MTN	MTN Group Ltd	MTN SJ Equity	18709.93
MUR	Murray & Roberts Holdings Ltd	MUR SJ Equity	45295.57

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

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