



Market Notice

Number: F4187
Date: 15 February 2010

New Can-Do Equity Swap (Basket) (XPZQ)

The following new Can-Do Future (XPZQ) has been added to the list with immediate effect and will be available for trading on 15 February 2010. 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	Equity Swap Basket
Can-Do Name	Can-Do XPZQ
Can-Do Code	XPZQ
Contract Size (Multiplier)	100 (for the avoidance of doubt, this means that each future references one Basket)
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	R1550
Class Spread Margin	R750
V.S.R.	4.0
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 Payne, G Serobe

	<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 Basket Divisor to arrive at the Basket price.
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	15 Dec 2010 (Futures Close-out)
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	Not Applicable

Annexure A

Share Code	Share Name	Num Shares	Long/Short
KIO	Kumba	1	Short
EXX	Exxaro	4.167	Long

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on 011 520-7399 or cando@jse.co.za.

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