



Market Notice

Number: F4870
Date: 01 August 2011

New Can-Do Basket Future (X1HQ)

The following new Can-Do Future (X1HQ) 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 X1H
Can-Do Code	X1HQ
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 24,281.00
Class Spread Margin	R 12,140.00
V.S.R.	3.5
Underlying Basket	As per Annexure A
Basket Divisor	100
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) **Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne
Alternate Directors: JH Burke, LV Parsons

	<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 September 2011
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

Stock	Ticker	Closing Price	Shares	FF Mkt Cap	Weight
ABL	ABL SJ Equity	33.7	90.19909654	3039.709554	0.13%
REM	REM SJ Equity	110.4	53.96256925	5957.467645	0.25%
MSM	MSM SJ Equity	144.46	53.82287621	7775.252698	0.33%
TRU	TRU SJ Equity	72.7	145.5472212	10581.28298	0.45%
INL	INL SJ Equity	53.37	218.2826593	11649.74552	0.49%
GRT	GRT SJ Equity	18.26	746.1600433	13624.88239	0.58%
BVT	BVT SJ Equity	155.5	103.6758208	16121.59013	0.68%
EXX	EXX SJ Equity	176.87	128.8859408	22796.05635	0.97%
ARI	ARI SJ Equity	188.97	134.2441609	25368.11909	1.07%
NHM	NHM SJ Equity	36.83	812.851071	29937.30495	1.27%
TBS	TBS SJ Equity	203.05	153.5600213	31180.36233	1.32%
MTN	MTN SJ Equity	142.74	216.5602915	30911.81601	1.31%
LBH	LBH SJ Equity	74.3	468.0478068	34775.95204	1.47%
PIK	PIK SJ Equity	40.87	884.3889511	36144.97643	1.53%
RMI	RMI SJ Equity	12.34	3038.980683	37501.02162	1.59%
TKG	TKG SJ Equity	35.63	1065.265861	37955.42263	1.61%
RLO	RLO SJ Equity	58.9	731.3535568	43076.7245	1.82%
DSY	DSY SJ Equity	39.2	1210.84229	47465.01777	2.01%
NTC	NTC SJ Equity	14.35	3536.802368	50753.11398	2.15%
LHC	LHC SJ Equity	17.2	2984.581139	51334.7956	2.17%
BAW	BAW SJ Equity	63.65	848.515357	54008.00247	2.29%
AEG	AEG SJ Equity	35.86	1532.299855	54948.27279	2.33%
PPC	PPC SJ Equity	25.51	2158.224366	55056.30357	2.33%
SBK	SBK SJ Equity	96.68	626.7768506	60596.78591	2.57%
SAP	SAP SJ Equity	29.9	2197.352921	65700.85232	2.78%
SPP	SPP SJ Equity	92.43	702.3322275	64916.56779	2.75%
IMP	IMP SJ Equity	171.5	378.3662024	64889.8037	2.75%
TFG	TFG SJ Equity	86.7	836.2971433	72506.96232	3.07%
MMI	MMI SJ Equity	16.95	4308.345846	73026.46209	3.09%
HAR	HAR SJ Equity	92.09	815.4148839	75091.55666	3.18%
IPL	IPL SJ Equity	113.53	731.2603514	83019.98769	3.52%
RDF	RDF SJ Equity	8.08	10455.23716	84478.31622	3.58%
WHL	WHL SJ Equity	31.07	3134.359442	97384.54785	4.12%
SOL	SOL SJ Equity	333.47	525.5348975	175250.1223	7.42%
NPN	NPN SJ Equity	360.25	498.7824791	179686.3881	7.61%
GFI	GFI SJ Equity	103.96	2177.975989	226422.3838	9.59%
ANG	ANG SJ Equity	283	1151.736577	325941.4512	13.81%

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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