



Market Notice

Number: F4807
Date: 21 June 2011

New Can-Do Basket Future (XZJQ)

The following new Can-Do Future (XZJQ) 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 XZJ
Can-Do Code	XZJQ
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 10250
Class Spread Margin	R 5125
V.S.R.	3.5
Underlying Basket	As 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) **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

Share Code	Share Name	Bloomberg Code	Num Shares	Weighting
AMS	ANGLO AMERICAN PLAT LT	AMS SJ Equity	0.649420723	4.09%
ANG	ANGLOGOLD ASHANTI LTD	ANG SJ Equity	3.140627888	9.05%
FSR	FIRSTRAND LTD	FSR SJ Equity	34.68899648	6.67%
IMP	IMPALA PLATINUM HLGS L	IMP SJ Equity	5.198182972	9.33%
KIO	KUMBA IRON ORE LTD	KIO SJ Equity	0.792001084	3.64%
MTN	MTN GROUP LTD	MTN SJ Equity	15.51527991	21.12%
NPN	NASPERS LTD -N-	NPN SJ Equity	3.322996817	12.28%
SBK	STANDARD BANK GROUP LT	SBK SJ Equity	13.04066469	12.61%
SOL	SASOL LTD	SOL SJ Equity	5.246691925	18.10%
VOD	VODACOM GROUP LIMITED	VOD SJ Equity	3.677920454	3.09%

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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