



Market Notice

Number: F5143
Date: 31 January 2012

New Can-Do Basket Future (X6TQ)

The following new Can-Do Future (X6TQ) 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 X6TQ
Can-Do Code	X6TQ
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 14 510.00
Class Spread Margin	R 7 255.00
V.S.R.	3.5
Underlying Basket	As per Annexure A
Basket Divisor	6000
Basket Price	The Basket Price will be calculated as follows: 1. For each constituent share in the Basket, the quantity



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Executive Directors: NF Newton-King (CEO),
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 JSE spot close 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	20 December 2012
Valuation Time	13.40pm on the Expiration and Valuation Date
Reference Price	<p>The Reference Price will be calculated as the arithmetic average price of price 1, price 2, price 3, price 4 and price 5 below:</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. The individual constituent Rand values will be added to arrive at a total basket Rand value. The total basket Rand value will be divided by the Divisor to arrive at price 5 2. The Basket Price on the 14th December 2012, to arrive at price 1 3. The Basket Price on the 17th December 2012, to arrive at price 2 4. The Basket Price on the 18th December 2012, to arrive at price 3 5. The Basket Price on the 19th December 2012, to arrive at price 4
Automatic Exercise	Applicable
Cash Settlement	Applicable

Annexure A

Stock	Ticker	Closing Price	Shares	FF Mkt Cap	Weight
GRT	GRT SJ Equity	2000.07	2699907	5400002993	36.00%
RDF	RDF SJ Equity	760.2	4143625	3149983725	21.00%
CPL	CPL SJ Equity	913.94	2461868	2249999640	15.00%
HYP	HYP SJ Equity	5602.05	267759	1499999306	10.00%
RES	RES SJ Equity	3751.97	399790	1500000086	10.00%
FPT	FPT SJ Equity	700.7	1712573	1199999901	8.00%

Should you have any queries regarding Can-Do Products, please contact Can-Do Team on 011 520-7096/7981 or Cando@jse.co.za

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