



Market Notice

Number: F5142Correction

Date: 31 January 2012

Please note the changes in “Annexure A: Ticker”

New Can-Do Basket Future (X6VQ)

The following new Can-Do Future (X6VQ) 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 X6V
Can-Do Code	X6VQ
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 887.00
Class Spread Margin	R 444.00
V.S.R.	3.5
Underlying Basket	As per Annexure A
Basket Divisor	1
Basket Price	The price of the Basket will be calculated as follows:



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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

Calculation	<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 divisor to arrive at the Basket price.
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	21 June 2012
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
IMP	IMP SJ Equity	179.2	1.73558	311.015936	40.00%
LON	LON SJ Equity	133.38	1.165902	155.5080088	20.00%
AMS	AMS SJ Equity	554.15	0.561249	311.0161334	40.00%

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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