



Market Notice

Number: F4848

Date: 20 July 2011

New Can-Do Basket Future (X1BQ)

The following new Can-Do Future (X1BQ) 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 X1B
Can-Do Code	X1BQ
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 3800
Class Spread Margin	R 1900
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 will be multiplied by the corresponding spot share price



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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>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	3449.0000000000	1.510582778	52.1000000	0.52%
ACL	ACL SJ Equity	7675.0000000000	1.744625407	133.9000000	1.34%
AEG	AEG SJ Equity	3630.0000000000	4.644628099	168.6000000	1.69%
AFE	AFE SJ Equity	8400.0000000000	0.901190476	75.7000000	0.76%
AFR	AFR SJ Equity	707.0000000000	6.661951909	47.1000000	0.47%
AMS	AMS SJ Equity	60750.0000000000	0.103045267	62.6000000	0.63%
ANG	ANG SJ Equity	31276.0000000000	0.450824914	141.0000000	1.41%
APN	APN SJ Equity	8402.0000000000	0.587955249	49.4000000	0.49%
ARL	ARL SJ Equity	12725.0000000000	0.567387033	72.2000000	0.72%
ASA	ASA SJ Equity	13240.0000000000	1.239425982	164.1000000	1.64%
AVI	AVI SJ Equity	3335.0000000000	1.988005997	66.3000000	0.66%
BAW	BAW SJ Equity	6660.0000000000	6.794294294	452.5000000	4.53%
BVT	BVT SJ Equity	16290.0000000000	2.132596685	347.4000000	3.47%
FSR	FSR SJ Equity	1960.0000000000	24.62244898	482.6000000	4.83%
GFI	GFI SJ Equity	10830.0000000000	2.816251154	305.0000000	3.05%
GND	GND SJ Equity	1386.0000000000	6.782106782	94.0000000	0.94%
HAR	HAR SJ Equity	9770.0000000000	0.664278403	64.9000000	0.65%
IMP	IMP SJ Equity	17875.0000000000	3.105454545	555.1000000	5.55%
IPL	IPL SJ Equity	11891.0000000000	1.854343621	220.5000000	2.21%
JDG	JDG SJ Equity	4429.0000000000	2.237525401	99.1000000	0.99%
KIO	KIO SJ Equity	51900.0000000000	0.102890173	53.4000000	0.53%
LBH	LBH SJ Equity	7472.0000000000	1.686295503	126.0000000	1.26%
MMI	MMI SJ Equity	1713.0000000000	7.443082312	127.5000000	1.28%
MSM	MSM SJ Equity	14274.0000000000	1.346504133	192.2000000	1.92%
MTN	MTN SJ Equity	14401.0000000000	8.336226651	1200.5000000	12.01%
MUR	MUR SJ Equity	3050.0000000000	3.232786885	98.6000000	0.99%
NED	NED SJ Equity	14625.0000000000	2.664615385	389.7000000	3.90%
NPK	NPK SJ Equity	2245.0000000000	3.35857461	75.4000000	0.75%
NPN	NPN SJ Equity	37400.0000000000	0.54171123	202.6000000	2.03%
NTC	NTC SJ Equity	1470.0000000000	6.931972789	101.9000000	1.02%
OMN	OMN SJ Equity	8000.0000000000	0.94	75.2000000	0.75%
PIK	PIK SJ Equity	4101.0000000000	2.367715191	97.1000000	0.97%
REM	REM SJ Equity	11243.0000000000	0.888552877	99.9000000	1.00%
RLO	RLO SJ Equity	5985.0000000000	2.13700919	127.9000000	1.28%
RMH	RMH SJ Equity	2607.0000000000	2.75795934	71.9000000	0.72%
SAP	SAP SJ Equity	3232.0000000000	3.109529703	100.5000000	1.01%
SBK	SBK SJ Equity	9900.0000000000	6.765656566	669.8000000	6.70%
SHF	SHF SJ Equity	2262.0000000000	3.549955791	80.3000000	0.80%
SHP	SHP SJ Equity	10200.0000000000	1.412745098	144.1000000	1.44%
SLM	SLM SJ Equity	2759.0000000000	17.64044944	486.7000000	4.87%
SOL	SOL SJ Equity	35450.0000000000	2.253596615	798.9000000	7.99%
SPP	SPP SJ Equity	9406.0000000000	0.995109505	93.6000000	0.94%
SUI	SUI SJ Equity	9250.0000000000	0.59027027	54.6000000	0.55%
TBS	TBS SJ Equity	20500.0000000000	0.943902439	193.5000000	1.94%
TKG	TKG SJ Equity	3595.0000000000	9.902642559	356.0000000	3.56%
TRU	TRU SJ Equity	7350.0000000000	0.650340136	47.8000000	0.48%

VOD	VOD SJ Equity	8699.0000000000	1.467984826	127.7000000	1.28%
WHL	WHL SJ Equity	3171.0000000000	4.802901293	152.3000000	1.52%

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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