



Market Notice

Number: F4869
Date: 04 August 2011

New Can-Do Basket Future (X1GQ)

The following new Can-Do Future (X1GQ) 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 X1G
Can-Do Code	X1GQ
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 23,515.00
Class Spread Margin	R 11,757.00
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
BIL	BIL SJ Equity	248.65	2323.199282	577663.5016	24.51%
AGL	AGL SJ Equity	319.58	1438.283644	459646.6871	19.50%
SAB	SAB SJ Equity	248.55	1762.220809	437999.982	18.59%
CFR	CFR SJ Equity	43.05	5590.724011	240680.6687	10.21%
OML	OML SJ Equity	13.87	8235.945978	114232.5707	4.85%
REI	REI SJ Equity	12.63	6995.234051	88349.80607	3.75%
INP	INP SJ Equity	52.5	1442.710151	75742.2829	3.21%
FSR	FSR SJ Equity	19.23	3498.175803	67269.92068	2.85%
CSO	CSO SJ Equity	40.89	1228.240093	50222.73739	2.13%
MNP	MNP SJ Equity	65.7	655.5370327	43068.78305	1.83%
ASR	ASR SJ Equity	223.75	149.5218787	33455.52037	1.42%
SHP	SHP SJ Equity	104.52	272.7254901	28505.26823	1.21%
MND	MND SJ Equity	53.01	524.4296262	27800.01448	1.18%
SHF	SHF SJ Equity	23.25	1076.631011	25031.67102	1.06%
RMH	RMH SJ Equity	25.31	892.2618426	22583.14724	0.96%
ASA	ASA SJ Equity	131.5	106.7478646	14037.34419	0.60%
NED	NED SJ Equity	139.91	75.0690882	10502.91613	0.45%
LON	LON SJ Equity	137.15	72.18726564	9900.483482	0.42%
KIO	KIO SJ Equity	504.52	13.93516435	7030.569117	0.30%
AMS	AMS SJ Equity	568.9	12.00729439	6830.949781	0.29%
VOD	VOD SJ Equity	85	71.82083933	6104.771343	0.26%
SLM	SLM SJ Equity	26.89	194.6920532	5235.26931	0.22%
ACL	ACL SJ Equity	68.26	66.25162016	4522.335592	0.19%
APN	APN SJ Equity	81.98	2.999519089	245.9005749	0.01%

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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