



Market Notice

Number: F5009
Date: 12 October 2011

New Can-Do Basket Future (X4CQ)

The following new Can-Do Future (X4CQ) 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 X4C
Can-Do Code	X4CQ
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 938.00
Class Spread Margin	R 469.00
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



	<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 December 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
AEG	AEG SJ Equity	3510	11.3960114	40000	4.00%
APN	APN SJ Equity	9114	4.388852315	40000	4.00%
AVI	AVI SJ Equity	3275	12.21374046	40000	4.00%
BAW	BAW SJ Equity	6140	6.51465798	40000	4.00%
BTI	BTI SJ Equity	34801	1.149392259	40000	4.00%
BVT	BVT SJ Equity	15400	2.597402597	40000	4.00%
CFR	CFR SJ Equity	4012	9.970089731	40000	4.00%
GND	GND SJ Equity	1497	26.72010688	40000	4.00%
IPL	IPL SJ Equity	10450	3.827751196	40000	4.00%
LHC	LHC SJ Equity	1965	20.3562341	40000	4.00%
MTN	MTN SJ Equity	13305	3.006388576	40000	4.00%
MUR	MUR SJ Equity	2612	15.31393568	40000	4.00%
NPK	NPK SJ Equity	2174	18.39926403	40000	4.00%
NPN	NPN SJ Equity	35850	1.115760112	40000	4.00%
NTC	NTC SJ Equity	1327	30.14318011	40000	4.00%
PPC	PPC SJ Equity	2330	17.16738197	40000	4.00%
REM	REM SJ Equity	11220	3.565062389	40000	4.00%
RLO	RLO SJ Equity	5900	6.779661017	40000	4.00%
SAB	SAB SJ Equity	28086	1.424197109	40000	4.00%
SHF	SHF SJ Equity	2344	17.06484642	40000	4.00%
SUI	SUI SJ Equity	8048	4.970178926	40000	4.00%
TBS	TBS SJ Equity	21750	1.83908046	40000	4.00%
TKG	TKG SJ Equity	3210	12.46105919	40000	4.00%
VOD	VOD SJ Equity	9240	4.329004329	40000	4.00%
WBO	WBO SJ Equity	10399	3.846523704	40000	4.00%

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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