



Market Notice

Number: F5018
Date: 20 October 2011

New Can-Do Structured Basket (X3TQ)

The following new Can-Do Future (X3TQ) has been added to the list with immediate effect and will be available for trading on X3TQ. 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	Structured Basket
Can-Do Name	Can-Do X3TQ
Can-Do Code	X3TQ
Contract Size (Multiplier)	1 (for the avoidance of doubt, this means that each future references one Basket)
Quotations	Of the underlying Basket, the price to two decimal places
Minimum Price Movement	R0.01
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R 900.00
Class Spread Margin	R 00.00
V.S.R.	4.0
Underlying Basket	Per Annexure A
Basket Divisor	10000
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 Basket Divisor to arrive at the Basket price.
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	20 December 2012
Valuation Time	17:00 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 at 17:00 on the Expiration 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 Basket Divisor to arrive at the Reference Price.
Automatic Exercise	Applicable
Cash Settlement	Applicable

Annexure A

Share Code	Share Name	Num Shares	Long/Short
RMI	RAND MARCH INS HLDGS L	10000	Long
MMI	MMI HOLDINGS LTD	2638	Short
DSY	DISCOVERY HOLDINGS LTD	996	Short

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on (011) 520-7399 or cando@jse.co.za .

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