



Market Notice

Number: F4998
Date: 07 October 2011

New Can-Do Basket Future (X3WQ)

The following new Can-Do Future (X3WQ) 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 X3W
Can-Do Code	X3WQ
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 493.00
Class Spread Margin	R 220.00
V.S.R.	3.5
Underlying Basket	As per Annexure A
Basket Divisor	420333944697.224
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	20 September 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
ABL	ABL SJ Equity	3199	723757680	2.3153E+12	0.012205
ACL	ACL SJ Equity	6162	178301026	1.09869E+12	0.58%
AEG	AEG SJ Equity	3400	374553226.3	1.27348E+12	0.67%
AMS	AMS SJ Equity	54075	65847880.25	3.56072E+12	1.88%
ANG	ANG SJ Equity	32850	381501410	1.25323E+13	6.61%
APN	APN SJ Equity	8750	281890718.9	2.46654E+12	1.30%
ARI	ARI SJ Equity	17115	106532582.5	1.82331E+12	0.96%
ASA	ASA SJ Equity	13510	287284017.2	3.88121E+12	2.05%
BAW	BAW SJ Equity	5900	207618041.7	1.22495E+12	0.65%
BVT	BVT SJ Equity	14550	310981143.4	4.52478E+12	2.39%
DSY	DSY SJ Equity	3910	295976590	1.15727E+12	0.61%
EXX	EXX SJ Equity	15990	125467765.5	2.00623E+12	1.06%
FSR	FSR SJ Equity	2020	2818970845	5.69432E+12	3.00%
GFI	GFI SJ Equity	11900	720796887	8.57748E+12	4.52%
GRT	GRT SJ Equity	1776	1591971440	2.82734E+12	1.49%
HAR	HAR SJ Equity	9500	387046635.3	3.67694E+12	1.94%
IMP	IMP SJ Equity	16120	505371216	8.14658E+12	4.29%
INL	INL SJ Equity	4280	231911167.8	9.9258E+11	0.52%
IPL	IPL SJ Equity	9776	177502399.2	1.73526E+12	0.91%
KIO	KIO SJ Equity	43350	80512930.25	3.49024E+12	1.84%
LBH	LBH SJ Equity	8301	114480949.2	9.50306E+11	0.50%
LHC	LHC SJ Equity	1938	729546825	1.41386E+12	0.75%
MMI	MMI SJ Equity	1585	1052567692	1.66832E+12	0.88%
MSM	MSM SJ Equity	13933	102064969	1.42207E+12	0.75%
MTN	MTN SJ Equity	13065	1696128432	2.21599E+13	11.68%
NED	NED SJ Equity	13450	202915772.8	2.72922E+12	1.44%
NHM	NHM SJ Equity	3050	198814825	6.06385E+11	0.32%
NPN	NPN SJ Equity	34400	386252815.5	1.32871E+13	7.00%
NTC	NTC SJ Equity	1275	865553191.2	1.10358E+12	0.58%
PIK	PIK SJ Equity	3576	216178794.5	7.73055E+11	0.41%
PPC	PPC SJ Equity	2314	527553334.8	1.22076E+12	0.64%
RDF	RDF SJ Equity	790	2555663497	2.01897E+12	1.06%
REM	REM SJ Equity	10700	432995733	4.63305E+12	2.44%
RLO	RLO SJ Equity	5791	178822066.5	1.03556E+12	0.55%
RMH	RMH SJ Equity	2591	705851609	1.82886E+12	0.96%
RMI	RMI SJ Equity	1324	742844173	9.83526E+11	0.52%

SAP	SAP SJ Equity	2311	537117864	1.24128E+12	0.65%
SBK	SBK SJ Equity	9412	1190174612	1.12019E+13	5.91%
SHF	SHF SJ Equity	2259	1066934897	2.41021E+12	1.27%
SHP	SHP SJ Equity	11540	407609250	4.70381E+12	2.48%
SLM	SLM SJ Equity	2658	1785000000	4.74453E+12	2.50%
SOL	SOL SJ Equity	32850	546069423.6	1.79384E+13	9.46%
SPP	SPP SJ Equity	9400	171742604	1.61438E+12	0.85%
TBS	TBS SJ Equity	21350	161830654.3	3.45508E+12	1.82%
TFG	TFG SJ Equity	8421	204423300	1.72145E+12	0.91%
TKG	TKG SJ Equity	3215	260392092	8.37161E+11	0.44%
TRU	TRU SJ Equity	6785	436576635.4	2.96217E+12	1.56%
VOD	VOD SJ Equity	8799	371988500	3.27313E+12	1.73%
WHL	WHL SJ Equity	3590	766559379.6	2.75195E+12	1.45%

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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