



Market Notice

Number: F5251

Date: 22 March 2012

Please note the changes in “Annexure A” and “Initial Margin”

New Can-Do Basket Future (X8UQ)

The following new Can-Do Future (X8UQ) 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 X8U
Can-Do Code	X8UQ
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 26 300.00
Class Spread Margin	R 13 150.00
V.S.R.	3.5
Underlying Basket	As per Annexure A The underlying basket is subject to amendment due to the possible impact of the quarterly review and the effect of corporate actions on underlying shares. The latest structure is



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

Executive Directors: NF Newton-King (CEO),
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

	available at www.jse.co.za/candobaskets .
Basket Divisor	100
Basket Price Calculation	<p>The price of the Basket will be calculated as follows:</p> <ol style="list-style-type: none"> 1. For each constituent share in the Basket, the quantity will be multiplied by the corresponding spot share price 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 Basket price.
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	21 June 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

Stock	Ticker	Closing Price	Shares	FF Mkt Cap	Weight
BIL	BIL SJ Equity	23849	314.76	75066	2.50%
AGL	AGL SJ Equity	30300	247.74	75066	2.50%
SAB	SAB SJ Equity	30940	242.62	75066	2.50%
SOL	SOL SJ Equity	37251	201.51	75066	2.50%
MTN	MTN SJ Equity	14120	531.63	75066	2.50%
CFR	CFR SJ Equity	4845	1549.35	75066	2.50%
SBK	SBK SJ Equity	11190	670.83	75066	2.50%
NPN	NPN SJ Equity	42108	178.27	75066	2.50%
ANG	ANG SJ Equity	28761	261.00	75066	2.50%
OML	OML SJ Equity	1971	3808.52	75066	2.50%
IMP	IMP SJ Equity	15770	476.01	75066	2.50%
FSR	FSR SJ Equity	2360	3180.76	75066	2.50%
GFI	GFI SJ Equity	10601	708.10	75066	2.50%
BTI	BTI SJ Equity	38650	194.22	75066	2.50%
SHP	SHP SJ Equity	13765	545.34	75066	2.50%
SLM	SLM SJ Equity	3250	2309.72	75066	2.50%
REM	REM SJ Equity	13091	573.42	75066	2.50%
BVT	BVT SJ Equity	17550	427.73	75066	2.50%
ASA	ASA SJ Equity	15700	478.13	75066	2.50%
KIO	KIO SJ Equity	53249	140.97	75066	2.50%
AMS	AMS SJ Equity	56800	132.16	75066	2.50%
SHF	SHF SJ Equity	2697	2783.31	75066	2.50%
VOD	VOD SJ Equity	10395	722.14	75066	2.50%
HAR	HAR SJ Equity	8288	905.72	75066	2.50%
NxD	NxD SJ Equity	16984	441.98	75066	2.50%
WHL	WHL SJ Equity	4580	1639.00	75066	2.50%
TRU	TRU SJ Equity	7970	941.86	75066	2.50%
TBS	TBS SJ Equity	26830	279.78	75066	2.50%
APN	APN SJ Equity	11150	673.24	75066	2.50%
GRT	GRT SJ Equity	2030	3697.83	75066	2.50%
RMH	RMH SJ Equity	3122	2404.42	75066	2.50%
ABL	ABL SJ Equity	3873	1938.19	75066	2.50%
INP	INP SJ Equity	4743	1582.67	75066	2.50%
MNP	MNP SJ Equity	7173	1046.51	75066	2.50%
CSO	CSO SJ Equity	4189	1791.98	75066	2.50%
EXX	EXX SJ Equity	20318	369.46	75066	2.50%
MSM	MSM SJ Equity	16620	451.66	75066	2.50%
ARI	ARI SJ Equity	18650	402.50	75066	2.50%
ASR	ASR SJ Equity	25373	295.85	75066	2.50%
LON	LON SJ Equity	13500	556.04	75066	2.50%

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on 011 520-7096\7981 or cando@jse.co.za

Graham Smale

Director: Bonds and Financial Derivatives

Tel: +27 11 520 7831

Fax: +27 11 520 8831

E-mail Address: grahams@jse.co.za

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