



## Market Notice

**Number:** F5083  
**Date:** 12 December 2011

### New Can-Do Basket Future (X5EQ)

The following new Can-Do Future (X5EQ) 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	
<b>Description</b>	Basket Future
<b>Can-Do Name</b>	Can-Do X5E
<b>Can-Do Code</b>	X5EQ
<b>Contract Size (Multiplier)</b>	10 (for the avoidance of doubt, this means that each future references ten Baskets)
<b>Quotations</b>	Of the underlying Basket, the price to two decimal places
<b>Minimum Price Movement</b>	One Rand cent
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/booking_fee_schedule.jsp">http://www.jse.co.za/booking_fee_schedule.jsp</a>
<b>Initial Margin</b>	R 492.00
<b>Class Spread Margin</b>	R 246.00
<b>V.S.R.</b>	2.5
<b>Underlying Basket</b>	As per Annexure A
<b>Basket Divisor</b>	1
<b>Basket Price Calculation</b>	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"> <li>2. The individual constituent Rand values will be added to arrive at a total basket Rand value.</li> <li>3. The total basket Rand value will be divided by the divisor to arrive at the Basket price.</li> </ol>
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	21 June 2012
<b>Valuation Time</b>	13.40pm on the Expiration and Valuation Date
<b>Reference Price</b>	<p>The Reference Price will be calculated as follows:</p> <ol style="list-style-type: none"> <li>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.</li> <li>2. The individual constituent Rand values will be added to arrive at a total basket Rand value.</li> <li>3. The total basket Rand value will be divided by the Divisor to arrive at the Reference Price.</li> </ol>
<b>Automatic Exercise</b>	Applicable
<b>Cash Settlement</b>	Applicable

## Annexure A

Stock	Instrument	Closing Price	Shares	FF Mkt Cap	Weight
<b>SHP</b>	SHOPRITE HOLDINGS LTD	<b>134.71</b>	0.850144	114.5228982	14.29%
<b>PIK</b>	PICK N PAY STORES LTD	<b>44.61</b>	2.567201	114.5228366	14.29%
<b>SPP</b>	SPAR GROUP LIMITED/THE	<b>110</b>	1.041117	114.52287	14.29%
<b>TRU</b>	TRUWORTHS INTERNATIONAL LTD	<b>78.94</b>	1.450758	114.5228365	14.29%
<b>TFG</b>	THE FOSCHINI GROUP LTD	<b>106.4</b>	1.076343	114.5228952	14.29%
<b>MPC</b>	MR PRICE GROUP LTD	<b>82.75</b>	1.383962	114.5228555	14.29%
<b>WHL</b>	WOOLWORTHS HOLDINGS LTD	<b>39.98</b>	2.864504	114.5228699	14.29%

Please note that this Can-Do is an exotic option and the option will be loaded as a future. Thus the value displayed as the fair market value on a daily basis will be the fair value of the option premium.

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on 011 520-7399\7186 or [cando@jse.co.za](mailto:cando@jse.co.za).

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**Distributed by the Company Secretariat +27 11 520 7346**