



Market Notice

Number: F5247
Date: 22 March 2012

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 265.00
Class Spread Margin	R 133.00
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 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	3.15	750.66	2.50%
AGL	AGL SJ Equity	30300	2.48	750.66	2.50%
SAB	SAB SJ Equity	30940	2.43	750.66	2.50%
SOL	SOL SJ Equity	37251	2.02	750.66	2.50%
MTN	MTN SJ Equity	14120	5.32	750.66	2.50%
CFR	CFR SJ Equity	4845	15.49	750.66	2.50%
SBK	SBK SJ Equity	11190	6.71	750.66	2.50%
NPN	NPN SJ Equity	42108	1.78	750.66	2.50%
ANG	ANG SJ Equity	28761	2.61	750.66	2.50%
OML	OML SJ Equity	1971	38.09	750.66	2.50%
IMP	IMP SJ Equity	15770	4.76	750.66	2.50%
FSR	FSR SJ Equity	2360	31.81	750.66	2.50%
GFI	GFI SJ Equity	10601	7.08	750.66	2.50%
BTI	BTI SJ Equity	38650	1.94	750.66	2.50%
SHP	SHP SJ Equity	13765	5.45	750.66	2.50%
SLM	SLM SJ Equity	3250	23.10	750.66	2.50%
REM	REM SJ Equity	13091	5.73	750.66	2.50%
BVT	BVT SJ Equity	17550	4.28	750.66	2.50%
ASA	ASA SJ Equity	15700	4.78	750.66	2.50%
KIO	KIO SJ Equity	53249	1.41	750.66	2.50%
AMS	AMS SJ Equity	56800	1.32	750.66	2.50%
SHF	SHF SJ Equity	2697	27.83	750.66	2.50%
VOD	VOD SJ Equity	10395	7.22	750.66	2.50%
HAR	HAR SJ Equity	8288	9.06	750.66	2.50%
NxD	NxD SJ Equity	16984	4.42	750.66	2.50%
WHL	WHL SJ Equity	4580	16.39	750.66	2.50%
TRU	TRU SJ Equity	7970	9.42	750.66	2.50%
TBS	TBS SJ Equity	26830	2.80	750.66	2.50%
APN	APN SJ Equity	11150	6.73	750.66	2.50%
GRT	GRT SJ Equity	2030	36.98	750.66	2.50%
RMH	RMH SJ Equity	3122	24.04	750.66	2.50%
ABL	ABL SJ Equity	3873	19.38	750.66	2.50%
INP	INP SJ Equity	4743	15.83	750.66	2.50%
MNP	MNP SJ Equity	7173	10.47	750.66	2.50%
CSO	CSO SJ Equity	4189	17.92	750.66	2.50%
EXX	EXX SJ Equity	20318	3.69	750.66	2.50%
MSM	MSM SJ Equity	16620	4.52	750.66	2.50%
ARI	ARI SJ Equity	18650	4.02	750.66	2.50%
ASR	ASR SJ Equity	25373	2.96	750.66	2.50%
LON	LON SJ Equity	13500	5.56	750.66	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

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