



## Market Notice

**Number:** F5143  
**Date:** 31 January 2012

### New Can-Do Basket Future (X6TQ)

The following new Can-Do Future (X6TQ) 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 X6TQ
<b>Can-Do Code</b>	X6TQ
<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 14 510.00
<b>Class Spread Margin</b>	R 7 255.00
<b>V.S.R.</b>	3.5
<b>Underlying Basket</b>	As per Annexure A
<b>Basket Divisor</b>	6000
<b>Basket Price</b>	The Basket Price will be calculated as follows: 1. For each constituent share in the Basket, the quantity



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**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

	<p>will be multiplied by the corresponding JSE spot close 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>	20 December 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 the arithmetic average price of <b>price 1, price 2, price 3, price 4</b> and <b>price 5</b> below:</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. The individual constituent Rand values will be added to arrive at a total basket Rand value. The total basket Rand value will be divided by the Divisor to arrive at <b>price 5</b></li> <li>2. The Basket Price on the 14<sup>th</sup> December 2012, to arrive at <b>price 1</b></li> <li>3. The Basket Price on the 17<sup>th</sup> December 2012, to arrive at <b>price 2</b></li> <li>4. The Basket Price on the 18<sup>th</sup> December 2012, to arrive at <b>price 3</b></li> <li>5. The Basket Price on the 19<sup>th</sup> December 2012, to arrive at <b>price 4</b></li> </ol>
<b>Automatic Exercise</b>	Applicable
<b>Cash Settlement</b>	Applicable

## Annexure A

Stock	Ticker	Closing Price	Shares	FF Mkt Cap	Weight
<b>GRT</b>	GRT SJ Equity	<b>2000.07</b>	2699907	5400002993	36.00%
<b>RDF</b>	RDF SJ Equity	<b>760.2</b>	4143625	3149983725	21.00%
<b>CPL</b>	CPL SJ Equity	<b>913.94</b>	2461868	2249999640	15.00%
<b>HYP</b>	HYP SJ Equity	<b>5602.05</b>	267759	1499999306	10.00%
<b>RES</b>	RES SJ Equity	<b>3751.97</b>	399790	1500000086	10.00%
<b>FPT</b>	FPT SJ Equity	<b>700.7</b>	1712573	1199999901	8.00%

Should you have any queries regarding Can-Do Products, please contact Can-Do Team on 011 520-7096/7981 or [Cando@jse.co.za](mailto:Cando@jse.co.za)

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