



Market Notice

Number: F5286
Date: 17 April 2012

New Can-Do Basket Future (X9JQ)

The following new Can-Do Future (X9JQ) 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 X9J
Can-Do Code	X9JQ
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 8142.00
Class Spread Margin	R 4071.00
V.S.R.	3.5
Underlying Basket	10% capped as per Annexure A
Basket Divisor	100000
Basket Price Calculation	The price of the Basket will be calculated as follows: 1. For each constituent share in the Basket, the quantity will be multiplied by the corresponding spot share price



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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>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.
Capping Procedure	Recapping to 10% is effective on the start of day of the first working days of January, April, July and October
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	20 March 2013
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
AGL	AGL SJ Equity	28246.00	377752.6021	10 670 000 000	10.670%
BAW	BAW SJ Equity	9476.00	630012.6636	5 970 000 000	5.9700%
FSR	FSR SJ Equity	2357.00	4543911.752	10 710 000 000	10.7100%
INL	INL SJ Equity	4450.00	757303.3708	3 370 000 000	3.3700%
MMI	MMI SJ Equity	1715.00	4116618.076	7 060 000 000	7.0600%
NED	NED SJ Equity	16484.00	661853.919	10 910 000 000	10.9100%
OML	OML SJ Equity	1885.00	4912466.844	9 260 000 000	9.2600%
SBK	SBK SJ Equity	11216.00	952211.127	10 680 000 000	10.6800%
SHP	SHP SJ Equity	13472.00	775682.8979	10 450 000 000	10.4500%
SLM	SLM SJ Equity	3402.00	3189300.412	10 850 000 000	10.8500%
TRU	TRU SJ Equity	8059.00	1249534.682	10 070 000 000	10.0700%

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

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