



Market Notice

Number: F5581
Date: 14 September 2012

New Can-Do Basket Future (XI7Q)

The following new Can-Do Future (XI7Q) 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 XI7Q
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 637.00
Class Spread Margin	R 319.00
V.S.R.	3.5
Underlying Basket	As per Annexure A
Basket Divisor	400000
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 to arrive at a Rand value per constituent share.



	<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.
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 spot price will be calculated using the standard SAFEX closeout methodology which 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
GRT	GRT SJ Equity	2 603.721	6 881 545.252	17 917 625 402.9	45%
RES	RES SJ Equity	4 861.525	826 335.306	4 017 249 595.5	10%
CPL	CPL SJ Equity	1 045.527	4 210 038.940	4 401 707 353.8	11%
RDF	RDF SJ Equity	921.587	6 379 884.873	5 879 616 038.7	15%
HYP	HYP SJ Equity	7 364.501	1 056 935.347	7 783 801 609.2	19%

Can-Do instruments are loaded into the Nutron system as simple futures. The value displayed is the fair market value of the instrument with its correct valuation (in the case of an option, the instrument valuation is the option premium)

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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