



## 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	
<b>Description</b>	Basket Future
<b>Can-Do Name</b>	Can-Do X9J
<b>Can-Do Code</b>	X9JQ
<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 8142.00
<b>Class Spread Margin</b>	R 4071.00
<b>V.S.R.</b>	3.5
<b>Underlying Basket</b>	10% capped as per Annexure A
<b>Basket Divisor</b>	100000
<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 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"> <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>Capping Procedure</b>	Recapping to 10% is effective on the start of day of the first working days of January, April, July and October
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	20 March 2013
<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	Ticker	Closing Price	Shares	FF Mkt Cap	Weight
<b>AGL</b>	AGL SJ Equity	28246.00	377752.6021	10 670 000 000	10.670%
<b>BAW</b>	BAW SJ Equity	9476.00	630012.6636	5 970 000 000	5.9700%
<b>FSR</b>	FSR SJ Equity	2357.00	4543911.752	10 710 000 000	10.7100%
<b>INL</b>	INL SJ Equity	4450.00	757303.3708	3 370 000 000	3.3700%
<b>MMI</b>	MMI SJ Equity	1715.00	4116618.076	7 060 000 000	7.0600%
<b>NED</b>	NED SJ Equity	16484.00	661853.919	10 910 000 000	10.9100%
<b>OML</b>	OML SJ Equity	1885.00	4912466.844	9 260 000 000	9.2600%
<b>SBK</b>	SBK SJ Equity	11216.00	952211.127	10 680 000 000	10.6800%
<b>SHP</b>	SHP SJ Equity	13472.00	775682.8979	10 450 000 000	10.4500%
<b>SLM</b>	SLM SJ Equity	3402.00	3189300.412	10 850 000 000	10.8500%
<b>TRU</b>	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](mailto:Cando@jse.co.za)

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