



## Market Notice

**Number:** F5186  
**Date:** 21 February 2012

### New Can-Do Basket Future (X7SQ)

The following new Can-Do Future (X7SQ) 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 X7S
<b>Can-Do Code</b>	X7SQ
<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 10190.00
<b>Class Spread Margin</b>	R 5095.00
<b>V.S.R.</b>	3.5
<b>Underlying Basket</b>	As per Annexure A
<b>Basket Divisor</b>	1
<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



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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 spot 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>	15 March 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 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>ACL</b>	ACL SJ Equity	6440	4.65838509	300	3.00%
<b>AGL</b>	AGL SJ Equity	32540	3.07314075	1000	10.00%
<b>AMS</b>	AMS SJ Equity	56900	1.23022847	700	7.00%
<b>ANG</b>	ANG SJ Equity	32859	2.43464500	800	8.00%
<b>ARI</b>	ARI SJ Equity	18817	4.25147473	800	8.00%
<b>BIL</b>	BIL SJ Equity	25200	3.96825397	1000	10.00%
<b>EXX</b>	EXX SJ Equity	19944	3.50982752	700	7.00%
<b>GFI</b>	GFI SJ Equity	12299	6.50459387	800	8.00%
<b>HAR</b>	HAR SJ Equity	9771	7.16405690	700	7.00%
<b>IMP</b>	IMP SJ Equity	16415	4.26439232	700	7.00%
<b>KIO</b>	KIO SJ Equity	54000	1.29629630	700	7.00%
<b>LON</b>	LON SJ Equity	12707	1.57393563	200	2.00%
<b>MND</b>	MND SJ Equity	6761	3.69767786	250	2.50%
<b>MNP</b>	MNP SJ Equity	6769	3.69330773	250	2.50%
<b>SOL</b>	SOL SJ Equity	40200	1.99004975	800	8.00%
<b>SAP</b>	SAP SJ Equity	2554	11.74628034	300	3.00%

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](mailto:cando@jse.co.za)

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