



Market Notice

Number: F5276
Date: 11 April 2012

New Can-Do Basket Future (X9GQ)

The following new Can-Do Future (X9GQ) 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 X9G
Can-Do Code	X9GQ
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 97.00
Class Spread Margin	R 49.00
V.S.R.	3.5
Underlying Basket	As per Annexure A
Basket Divisor	9997.8906
Basket Price Calculation	The price of the Basket will be calculated as follows: 1. For each constituent share in the Basket, the quantity



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

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"> 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 December 2012
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
BIL	BIL SJ Equity	23411	854.00	199929.94	20.0%
SAB	SAB SJ Equity	31839	628.00	199948.92	20.0%
AGL	AGL SJ Equity	28311	706.00	199875.66	20.0%
CFR	CFR SJ Equity	4882	4 097.00	200015.54	20.0%
MTN	MTN SJ Equity	13116	1 525.00	200019	20.0%

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

Graham Smale

Director: Bonds and Financial Derivatives

Tel: +27 11 520 7831

Fax: +27 11 520 8831

E-mail: grahams@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346