



Market Notice

Number: F5359
Date: 06 June 2012

New Can-Do Basket Future (XB6Q)

The following new Can-Do Future (XB6Q) 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 XB6
Can-Do Code	XB6Q
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 54 946.00
Class Spread Margin	R 27 473.00
V.S.R.	3.5
Underlying Basket	As per Annexure A
Basket Divisor	10
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



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>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
ABL	ABL SJ Equity	3632.00	106.86	388 101.0	0.5935%
ACL	ACL SJ Equity	5135.00	131.62	675 889.2	1.0337%
AEG	AEG SJ Equity	3817.00	330.96	1 263 282.0	1.9320%
AFE	AFE SJ Equity	7847.00	58.73	460 870.0	0.7048%
AFR	AFR SJ Equity	584.00	246.29	143 835.1	0.2200%
AMS	AMS SJ Equity	48001.00	6.51	312 246.5	0.4775%
ANG	ANG SJ Equity	31360.00	28.12	881 749.1	1.3485%
APN	APN SJ Equity	11600.00	36.64	424 989.2	0.6499%
ARL	ARL SJ Equity	12143.00	34.89	423 705.7	0.6480%
ASA	ASA SJ Equity	15114.00	85.75	1 296 040.6	1.9821%
ATN	ATN SJ Equity	2339.00	10.33	24 171.2	0.0370%
AVI	AVI SJ Equity	4931.00	120.21	592 750.6	0.9065%
BAW	BAW SJ Equity	8276.00	439.32	3 635 787.5	5.5603%
BVT	BVT SJ Equity	17890.00	139.93	2 503 294.0	3.8283%
FSR	FSR SJ Equity	2597.00	1618.61	4 203 532.8	6.4286%
GND	GND SJ Equity	1405.00	434.06	609 855.7	0.9327%
HAR	HAR SJ Equity	8709.00	24.40	212 534.4	0.3250%
IMP	IMP SJ Equity	13459.00	135.13	1 818 741.6	2.7814%
INL	INL SJ Equity	4305.00	18.97	81 661.5	0.1249%
IPL	IPL SJ Equity	16793.00	114.50	1 922 748.1	2.9405%
JDG	JDG SJ Equity	4350.00	146.81	638 632.2	0.9767%
KIO	KIO SJ Equity	52500.00	6.69	351 067.5	0.5369%
LBH	LBH SJ Equity	8775.00	113.98	1 000 130.6	1.5295%
MMI	MMI SJ Equity	1683.00	499.61	840 847.0	1.2859%
MND	MND SJ Equity	6638.00	17.30	114 804.2	0.1756%
MPC	MPC SJ Equity	10610.00	2.93	31 076.7	0.0475%
MSM	MSM SJ Equity	16617.00	83.59	1 388 965.2	2.1242%
MTN	MTN SJ Equity	13600.00	532.51	7 242 190.4	11.0757%
MUR	MUR SJ Equity	2610.00	181.77	474 424.9	0.7255%
NXD	NXD SJ Equity	16700.00	170.26	2 843 358.7	4.3484%
NPK	NPK SJ Equity	2332.00	232.34	541 826.2	0.8286%
NPN	NPN SJ Equity	44950.00	32.51	1 461 189.7	2.2346%
NTC	NTC SJ Equity	1512.00	524.27	792 694.7	1.2123%
OMN	OMN SJ Equity	9903.00	45.48	450 398.3	0.6888%
PIK	PIK SJ Equity	4355.00	139.09	605 723.9	0.9263%
PPC	PPC SJ Equity	2752.00	27.98	76 995.5	0.1178%
REM	REM SJ Equity	13140.00	55.25	725 945.6	1.1102%
RLO	RLO SJ Equity	6904.00	137.91	952 137.5	1.4561%
RMH	RMH SJ Equity	3340.00	167.25	558 611.7	0.8543%
SAP	SAP SJ Equity	2700.00	212.68	574 246.8	0.8782%

SBK	SBK SJ Equity	11550.00	444.97	5 139 345.8	7.8597%
SHF	SHF SJ Equity	2580.00	113.57	293 010.6	0.4481%
SHP	SHP SJ Equity	14050.00	83.46	1 172 599.0	1.7933%
SLM	SLM SJ Equity	3355.00	1189.43	3 990 534.3	6.1028%
SNT	SNT SJ Equity	16799.00	2.55	42 803.9	0.0655%
SOL	SOL SJ Equity	35550.00	107.51	3 821 909.4	5.8449%
SPP	SPP SJ Equity	10980.00	63.78	700 348.3	1.0711%
SUI	SUI SJ Equity	8275.00	39.25	324 810.3	0.4967%
TBS	TBS SJ Equity	25314.00	58.16	1 472 186.3	2.2514%
TKG	TKG SJ Equity	2131.00	889.76	1 896 072.2	2.8997%
TRU	TRU SJ Equity	8420.00	35.69	300 526.6	0.4596%
VOD	VOD SJ Equity	10200.00	124.87	1 273 714.8	1.9479%
WHL	WHL SJ Equity	4888.00	290.40	1 419 455.6	2.1708%

Should you have any queries regarding Can-Do Products, please contact 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