

## **Market Notice**

Number: F5511

Date: 8 August 2012

## New Can-Do Future (XF5Q) - ANGLO AMERICAN PLC

The following new Can-Do Future (XF5Q) has been added to the list with immediate effect and will be available for trading on the 8<sup>th</sup> August 2012.

## **Summary Contract Specifications:**

Can-Do Code       XF5Q         Description       Physically settled single stock future         Contract Size (Multiplier)       100 (for the avoidance of doubt, each future references shares)         Minimum Price Movement       One ten-thousandth of one Rand (i.e. 0.0001)	100
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Movement One ten-thousandth of one Rand (i.e. 0.0001)	
Movement	
Quotations Price per future	
Clearing House Fees See Can-Do Booking Fee Schedule:	
http://www.jse.co.za/booking_fee_schedule.jsp	
Initial Margin R3100.00	
Class Spread Margin R155.00	
<b>V.S.R.</b> 3.0	
Underlying ANGLO AMERICAN PLC (Bloomberg code: AGL SJ	
Instrument <= Equity>)	
Exchange JSE Limited	
PROCEDURE FOR EXERCISE	
Expiration and 17 <sup>th</sup> August 2012	
Valuation Date	
Expiration and Valuation Time  The Scheduled Closing Time of the Exchange	



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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

Reference Price	The Share price (as published by the Exchange) at the
	Valuation Time on the Valuation Date
Automatic Exercise	Applicable
Physical Settlement	Applicable

Should you have any queries regarding Can-Do Options, please contact the Can-Do Team on 011 520-7096/7981 or <a href="mailto:cando@jse.co.za">cando@jse.co.za</a>

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