



## Market Notice

**Number:** F5246  
**Date:** 22 March 2012

### New Can-Do Basket Future (X8SQ)

The following new Can-Do Future (X8SQ) 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 X8S
<b>Can-Do Code</b>	X8SQ
<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 72.00
<b>Class Spread Margin</b>	R 36.00
<b>V.S.R.</b>	3.5
<b>Underlying Basket</b>	As per Annexure A The underlying basket is subject to amendment due to the possible impact of the quarterly review and the effect of corporate actions on underlying shares. The latest structure is available at <a href="http://www.jse.co.za/candobaskets">www.jse.co.za/candobaskets</a> .



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](http://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

<b>Basket Divisor</b>	100
<b>Basket Price Calculation</b>	<p>The price of the Basket will be calculated as follows:</p> <ol style="list-style-type: none"> <li>1. For each constituent share in the Basket, the quantity will be multiplied by the corresponding spot share price 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 Basket price.</li> </ol>
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	21 June 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>ASA</b>	ASA SJ Equity	<b>157.00</b>	5.79039	909.0909	9.09%
<b>SBK</b>	SBK SJ Equity	<b>111.90</b>	8.12414	909.0909	9.09%
<b>NED</b>	NED SJ Equity	<b>169.84</b>	5.35263	909.0909	9.09%
<b>FSR</b>	FSR SJ Equity	<b>23.60</b>	38.52080	909.0909	9.09%
<b>SLM</b>	SLM SJ Equity	<b>32.50</b>	27.97203	909.0909	9.09%
<b>OML</b>	OML SJ Equity	<b>19.71</b>	46.12333	909.0909	9.09%
<b>DSY</b>	DSY SJ Equity	<b>49.50</b>	18.36547	909.0909	9.09%
<b>INL</b>	INL SJ Equity	<b>47.49</b>	19.14279	909.0909	9.09%
<b>CSO</b>	CSO SJ Equity	<b>41.89</b>	21.70186	909.0909	9.09%
<b>GRT</b>	GRT SJ Equity	<b>20.30</b>	44.78280	909.0909	9.09%
<b>RDF</b>	RDF SJ Equity	<b>8.03</b>	113.21182	909.0909	9.09%

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)

**Graham Smale**

**Director: Bonds and Financial Derivatives**

**Tel: +27 11 520 7831**

**Fax: +27 11 520 8831**

**E-mail Address: [grahams@jse.co.za](mailto:grahams@jse.co.za)**

**Distributed by the Company Secretariat +27 11 520 7346**