



## Market Notice

**Number:** F5250  
**Date:** 22 March 2012

### Please note the changes in “Annexure A” and “Initial Margin”

#### 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 7140.00
<b>Class Spread Margin</b>	R 3570.00
<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



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

	available at <a href="http://www.jse.co.za/candobaskets">www.jse.co.za/candobaskets</a> .
<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	15700	579.0388	90909.09091	9.09%
<b>SBK</b>	SBK SJ Equity	11190	812.4137	90909.09091	9.09%
<b>NxD</b>	NxD SJ Equity	16984	535.2631	90909.09091	9.09%
<b>FSR</b>	FSR SJ Equity	2360	3852.0801	90909.09091	9.09%
<b>SLM</b>	SLM SJ Equity	3250	2797.2028	90909.09091	9.09%
<b>OML</b>	OML SJ Equity	1971	4612.3334	90909.09091	9.09%
<b>DSY</b>	DSY SJ Equity	4950	1836.5473	90909.09091	9.09%
<b>INL</b>	INL SJ Equity	4749	1914.2786	90909.09091	9.09%
<b>CSO</b>	CSO SJ Equity	4189	2170.1860	90909.09091	9.09%
<b>GRT</b>	GRT SJ Equity	2030	4478.2803	90909.09091	9.09%
<b>RDF</b>	RDF SJ Equity	803	11321.1819	90909.09091	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)**

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