



## Market Notice

**Number:** F5841  
**Date:** 21 January 2013

### New Can-Do Basket Future (XW2Q)

The following new Can-Do Future (XW2Q) has been added to the list with immediate effect and will be available for trading on 21st January 2013. 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 XW2Q
<b>Can-Do Code</b>	XW2Q
<b>Contract Size (Multiplier)</b>	1 (for the avoidance of doubt, this means that each future references one Basket)
<b>Quotations</b>	Of the underlying Basket, the price to two decimal places
<b>Minimum Price Movement</b>	R0.01
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/Products/Equity-Derivatives-Market/Equity-Derivatives-Product-Detail/Can-Do_Futures_and_Options.aspx">http://www.jse.co.za/Products/Equity-Derivatives-Market/Equity-Derivatives-Product-Detail/Can-Do_Futures_and_Options.aspx</a>
<b>Initial Margin</b>	R48.00
<b>Class Spread Margin</b>	R24.00
<b>V.S.R.</b>	3.0
<b>Underlying Basket</b>	Per Annexure A
<b>Basket Divisor</b>	1
<b>Basket Price Calculation</b>	The price of the Basket will be calculated as follows: 1. For each constituent share in the Basket, the quantity



	<p>will be multiplied by the corresponding spot share price to arrive at a Rand value per constituent share.</p> <p>2. The individual constituent Rand values will be added to arrive at a total basket Rand value.</p> <p>3. The total basket Rand value will be divided by the Basket Divisor to arrive at the Basket price.</p>
<b>PROCEDURE FOR EXERCISE</b>	
<b>Expiration and Valuation Date</b>	19 December 2013 (Futures Close-out)
<b>Valuation Time</b>	End of Auction Call session.
<b>Reference Price</b>	As determined by the new midday futures auction expiry process.
<b>Automatic Exercise</b>	Applicable
<b>Cash Settlement</b>	Applicable

## Annexure A

Stock	Ticker	Closing Price	Shares	FF Mkt Cap	Weight
ABL	ABL SJ Equity	30.3	0.304977	9.24	1.05%
ACL	ACL SJ Equity	37.08	0.534141	19.81	2.25%
AEG	AEG SJ Equity	30.86	0.493124	15.22	1.73%
AMS	AMS SJ Equity	458.2	0.042756	19.59	2.22%
ANG	ANG SJ Equity	260.99	0.070097	18.29	2.07%
APN	APN SJ Equity	164	0.214132	35.12	3.98%
ARI	ARI SJ Equity	190.9	0.098634	18.83	2.13%
ASA	ASA SJ Equity	164.4	0.059478	9.78	1.11%
ASR	ASR SJ Equity	429.95	0.046455	19.97	2.26%
BAW	BAW SJ Equity	84	0.179877	15.11	1.71%
BVT	BVT SJ Equity	210.7	0.067619	14.25	1.62%
CLS	CLS SJ Equity	59.11	0.227447	13.44	1.52%
CPI	CPI SJ Equity	196	0.051797	10.15	1.15%
DSY	DSY SJ Equity	62.79	0.161435	10.14	1.15%
EXX	EXX SJ Equity	169	0.174863	29.55	3.35%
FSR	FSR SJ Equity	31.8	0.322118	10.24	1.16%
GFI	GFI SJ Equity	106.85	0.184279	19.69	2.23%
HAR	HAR SJ Equity	65.75	0.261723	17.21	1.95%
IMP	IMP SJ Equity	166.7	0.115898	19.32	2.19%
IPL	IPL SJ Equity	198	0.076054	15.06	1.71%
KIO	KIO SJ Equity	582	0.033144	19.29	2.19%

LBH	LBH SJ Equity	114.51	0.085032	9.74	1.10%
LHC	LHC SJ Equity	31.75	1.110905	35.27	4.00%
MDC	MDC SJ Equity	55.51	0.673954	37.41	4.24%
MMI	MMI SJ Equity	23	0.444724	10.23	1.16%
MPC	MPC SJ Equity	125.4	0.110862	13.90	1.58%
MSM	MSM SJ Equity	182.03	0.165172	30.07	3.41%
MTN	MTN SJ Equity	175.8	0.149278	26.24	2.98%
NXD	NXD SJ Equity	191.5	0.052641	10.08	1.14%
NPN	NPN SJ Equity	550.25	0.027448	15.10	1.71%
NTC	NTC SJ Equity	19.5	1.888069	36.82	4.17%
PIK	PIK SJ Equity	45.1	0.699531	31.55	3.58%
PPC	PPC SJ Equity	32.96	0.538826	17.76	2.01%
REM	REM SJ Equity	166	0.061813	10.26	1.16%
RMH	RMH SJ Equity	43.07	0.241548	10.40	1.18%
RMI	RMI SJ Equity	23.2	0.452621	10.50	1.19%
SAP	SAP SJ Equity	32.14	0.60439	19.43	2.20%
SBK	SBK SJ Equity	117.4	0.084117	9.88	1.12%
SHF	SHF SJ Equity	26.87	0.540936	14.53	1.65%
SHP	SHP SJ Equity	182.5	0.156233	28.51	3.23%
SLM	SLM SJ Equity	46.41	0.224945	10.44	1.18%
SNT	SNT SJ Equity	190	0.050532	9.60	1.09%
SOL	SOL SJ Equity	364.05	0.07906	28.78	3.26%
TBS	TBS SJ Equity	301	0.098445	29.63	3.36%
TFG	TFG SJ Equity	122.55	0.10706	13.12	1.49%
TRU	TRU SJ Equity	102.5	0.137815	14.13	1.60%
VOD	VOD SJ Equity	121.48	0.213084	25.89	2.93%
WHL	WHL SJ Equity	63.9	0.211428	13.51	1.53%

**\*Please note that due to do the nature of this Can Do structure, the value can be negative.**

Can-Do instruments are loaded into the Nutron system as simple futures. The value displayed is the fair market value of the instrument with its correct valuation (in the case of an option, the instrument valuation is the option premium)

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)

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