

**MARKET NOTICE**

Johannesburg  
Stock Exchange

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**Number:** 452A/2016  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 18 August 2016

**SUBJECT:** EXTENDING THE QUANTO PRODUCT RANGE TO INCLUDE SOYBEAN CONTRACT

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**Designation:** Director Commodities & Key Client Management

Dear JSE Stakeholder,

The JSE is pleased to extend the range of Quanto products to include Soybean futures and options with the detailed contract specifications attached to this market notice. The product will be introduced under license from the CME Group. Please note the product will be available in the Global Market window and will be accessible to both Commodity derivative and Equity Derivative registered market participants.

Rand Merchant Bank will continue to act as market maker for the additional product which will be introduced for trading on Monday 22 August 2016. The Oct16 and Feb17 expiries will be introduced and a minimum of two expiries will always be available for trade. The following initial margin requirements will apply on introduction;

Short Name	Expiry	IMR	CSMR	VSR	SSMR
QSBN	11-Oct-16	5100	2550	3.5	N/A
QSBN	08-Feb-17	5100	2550	3.5	N/A

If there are any questions regarding the product, please contact the Commodity derivatives team on [Commodities@jse.co.za](mailto:Commodities@jse.co.za) or +2711 520 7039.

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>