MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax:+27 11 520 8584

www.jse.co.za

NOTICE NO. **77/2015**

RELATES TO

	Equity Market
X	Equity Derivatives Market
	Commodity Derivatives Market
	Interest Rate & Currency Derivatives Market

DATE: **06 February 2015**

SUBJECT: **LISTING: QUANTO FUTURE (YKLQ) ON SPDR EURO STOXX 50**

Name and Surname: Paolo Govetto
Designation: Head : Structured Products
Division: Capital Markets
E-mail address: structuredproducts@jse.co.za

The following Quanto Future has been added to the list with immediate effect and will be available for trading as from 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	
Description	Quanto Future
Can-Do Name	Can-Do - YKLQ
Quanto FX Rate	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
Underlying Share	SPDR Euro Stoxx 50 : FEZ US Equity
Underlying ISIN CODE	US78463X2027
Underlying Currency	USD
Contract Size (Multiplier)	100 (for the avoidance of doubt, this means that each option references 100 shares)
Quotations	Price per future to four decimal places (i.e. 0.0001)

Minimum Price Movement	R0.0001 (0.0001 in the share price)
JSE Trading Fees	See IDX Booking Fee Schedule: www.jse.co.za/edmbookingfees

MARGINS	**YKLQ**	
Initial Margin *	R 390	
Class Spread Margin *	R 195	
V.S.R *	5.0	

EXPIRATION PROCEDURE AND VALUATION	
Expiration Date	19 June 2015 Further expiration dates may be added upon request
Final Valuation Date	18 June 2015
Expiration and Valuation Time	Official closing time as published by the Underlying Listed Exchange on the Final Valuation Date Note: If the official closing time of the underlying exchange falls outside The JSE trading hours the contract will close-out on the following JSE business day using the previous day's official closing price.
Settlement Method	Cash-Settlement

The above instrument has been designated as "Foreign" by the South African Reserve Bank

*****The JSE reserves the right to amend the levels of the Initial Margin, Class Spread Margin and V.S.R.

Should you have any queries regarding IDX Instruments, please contact the IDX team on 011 520-7096\7051 or
structuredproducts@jse.co.za

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

FOR OFFICE USE ONLY	
Can-Do Type	Quanto IDX
Can-Do Underlying Type (Index/Stock/Bask/Other)	Stock
Underlying Code	SPDR EURO STOXX 50
Underlying Type	Other
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No