

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

 Tel: +27 11 520 7000  
[www.jse.co.za](http://www.jse.co.za)

**Number:** 325/2015  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 27 May 2015

**SUBJECT:** NEW CAN-DO (YKXQ) - QUANTO FUTURE (CITIGROUP INC.)

**Name and Surname:** Paolo Govetto  
**Designation:** Head Structured Products

The following new Can-Do 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	
<b>Description</b>	Quanto Future
<b>Can-Do Name</b>	Can-Do YKXQ
<b>Contract (Multiplier)</b>	<b>Size</b> 100 (for the avoidance of doubt, this means that each option references 100 shares)
<b>Minimum Movement</b>	<b>Price</b> One Hundredth of one Rand (i.e. 0.01)
<b>Quotations</b>	Price per underlying share to two decimals.
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="https://www.jse.co.za/content/JSE Pricing Items/JSE Booking Fees.pdf">https://www.jse.co.za/content/JSE Pricing Items/JSE Booking Fees.pdf</a>
<b>Initial Margin</b>	R1 865
<b>Class Spread Margin</b>	R933
<b>V.S.R.</b>	4.5

<b>UNDERLYING DETAILS</b>	
<b>Underlying Share</b>	Citigroup INC. : C US Equity
<b>Underlying Currency</b>	USD
<b>Quanto FX Rate</b>	Fixed Rate of 1 ZAR to 1 unit of Underlying Currency
<b>EXPIRATION DETAILS:</b>	
<b>Final Valuation Date</b>	As per Annexure A
<b>Final Valuation Time</b>	Closing level of the Share on Final Valuation Date
<b>Expiration Date</b>	As per Annexure A
<b>Expiration Time</b>	Official closing time of the JSE on the Expiration Date
<b>Expiration Methodology</b>	The contract expires on the Expiration Date and Time using the valuation taken at the Valuation Date and Time. If the Final Valuation Time 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.
<b>Settlement</b>	Cash
<b>OPTION CHARACTERISTICS:</b>	
Any options traded on these futures contracts have the following characteristics:	
<b>Options Type</b>	Options on Futures
<b>Option Style</b>	European Style

**ANNEXURE A:**

<b>Final Valuation Date</b>	<b>Expiration Date</b>
20 November October 2015	23 November 2015
Further Expiration Dates and Final Valuation Dates may be added upon request	

**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 this notice, please contact [structuredproducts@jse.co.za](mailto:structuredproducts@jse.co.za).

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