

**MARKET NOTICE**

Johannesburg  
Stock Exchange

Tel: +27 11 520 7000

Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

**Number:** F7018  
**Date:** 12 May 2014

**SUBJECT:** New Can-Do (YHPQ) – Quanto Future

Name and Surname: Graham Smale  
Designation: Director  
Division: Bonds And Financial Derivatives  
Tel: 011 520 7777  
E-mail address: [grahams@jse.co.za](mailto:grahams@jse.co.za)

The following IDX has been added to the list with immediate effect and will be available for trading as from 12 MAY 14. 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**

<b>GENERAL TERMS</b>	
<b>Description</b>	Quanto Future
<b>Can-Do Name</b>	Can-Do YHPQ
<b>Quanto FX Rate</b>	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
<b>Underlying Listed Exchange</b>	<b>XETRA</b>
<b>Underlying Share</b>	PORSCHE AUTOMOBIL HOLDING SE – PAH3 GY EQUITY
<b>Underlying ISIN CODE</b>	DE000PAH0038
<b>Underlying Currency</b>	EUR
<b>Contract Size (Multiplier)</b>	1 (R1 per point)
<b>Quotations</b>	Price per future to three decimal places (i.e. 0.001)

<b>Minimum Price Movement</b>	R0.001 (0.001 in the share price)
<b>JSE Trading Fees</b>	IDX Futures fees as set by the exchange from time-to-time as per information given in <a href="http://www.jse.co.za/bookingfees">www.jse.co.za/bookingfees</a>

<b>MARGINS</b>	<b>YHPQ</b>	
<b>Initial Margin *</b>	R 210	
<b>Class Spread Margin *</b>	R 105	
<b>V.S.R *</b>	3.5	

<b>EXPIRATION PROCEDURE AND VALUATION</b>	
<b>Expiration Date</b>	18 August 2014 Further expiration dates may be added upon request
<b>Final Valuation Date</b>	15 August 2014
<b>Expiration and Valuation Time</b>	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.
<b>Settlement Method</b>	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\7981 or [idx@jse.co.za](mailto:idx@jse.co.za).




**Graham Smale**

**Director: Bonds and Financial Derivatives**

**Tel: +27 11 520 7831**

**Fax: +27 11 520 8831**

**E-mail: [grahams@jse.co.za](mailto:grahams@jse.co.za)**

**Distributed by the Company Secretariat +27 11 520 7346**