

MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000

Fax: +27 11 520 8584

www.jse.co.za

Number: F7020
Date: 12 May 2014

SUBJECT: New Can-Do (YHSQ) – 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

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

GENERAL TERMS	
Description	Quanto Future
Can-Do Name	Can-Do YHSQ
Quanto FX Rate	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
Underlying Listed Exchange	COPENHAGEN
Underlying Share	VESTAS WIND SYTEMS A/S – VWS DC EQUITY
Underlying ISIN CODE	DK0010268606
Underlying Currency	DKK
Contract Size (Multiplier)	1 (R1 per point)
Quotations	Price per future to three decimal places (i.e. 0.001)

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

MARGINS	YHQQ	
Initial Margin *	R 106	
Class Spread Margin *	R 58	
V.S.R *	3.5	

EXPIRATION PROCEDURE AND VALUATION	
Expiration Date	18 August 2014 Further expiration dates may be added upon request
Final Valuation Date	15 August 2014
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\7981 or 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

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