

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: F7021
Date: 12 May 2014

SUBJECT: New Can-Do (YHTQ) – Quanto Future

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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 YHTQ
Quanto FX Rate	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
Underlying Listed Exchange	XETRA
Underlying Share	VOLKSWAGEN AG -PREF – VOW3 GY EQUITY
Underlying ISIN CODE	DE0007664039
Underlying Currency	EUR
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	YHTQ	
Initial Margin *	R 416	
Class Spread Margin *	R 208	
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.




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