

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: F7027
Date: 13 May 2014

SUBJECT: New Can-Do (YHUQ) – 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 YHUQ |
| Quanto FX Rate | Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency |

| | |
|-----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Underlying Listed Exchange | XETRA |
| Underlying Share | PORSCHE AUTOMOBIL HOLDING SE – PAH3 GY EQUITY |
| Underlying ISIN CODE | DE000PAH0038 |
| Underlying Currency | EUR |
| Contract Size (Multiplier) | 100 (for the avoidance of doubt, this means that each option references 100 shares) |
| 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 | YHUQ | |
| Initial Margin * | R 21000 | |
| Class Spread Margin * | R 10500 | |
| 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.