

**MARKET NOTICE**

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**Number:** F7080  
**Date:** 20 June 2014

**Subject:** New Can-Do (YIFQ) – 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 20 June 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 YIFQ
Quanto FX Rate	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
Underlying Listed Exchange	<b>NASDAQ</b>
Underlying Share	Netflix Inc – NFLX US Equity
Underlying ISIN CODE	US64110L1061

<b>Underlying Currency</b>	USD
<b>Contract Size (Multiplier)</b>	100 (for the avoidance of doubt, this means that each option references 100 shares)
<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>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/booking_fee_schedule.jsp">http://www.jse.co.za/booking_fee_schedule.jsp</a>

<b>MARGINS</b>	<b>YIFQ</b>	
<b>Initial Margin *</b>	R11014	
<b>Class Spread Margin *</b>	R 5 507	
<b>V.S.R *</b>	5	

<b>EXPIRATION PROCEDURE AND VALUATION</b>	
<b>Expiration Date</b>	22 September 2014 Further expiration dates may be added upon request
<b>Final Valuation Date</b>	19 September 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).

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