

MARKET NOTICE

Number: F7130
Date: 21 July 2014

SUBJECT: NEW CAN-DO (YISQ) – 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

A handwritten signature in black ink, appearing to read 'G Smale', with a stylized flourish at the end.

New Can-Do (YISQ) – Quanto Future

The following IDX has been added to the list with immediate effect and will be available for trading as from 21 July 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 YISQ
Quanto FX Rate	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
Underlying Listed Exchange	EN PARIS
Underlying Share	PEUGEOT SA – UG FP EQUITY
Underlying ISIN CODE	FR0000121501
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	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp

MARGINS	YISQ	
Initial Margin *	R165	
Class Spread Margin *	R83	
V.S.R *	5.0	

EXPIRATION PROCEDURE AND VALUATION	
Expiration Date	20 October 2014 Further expiration dates may be added upon request
Final Valuation Date	17 October 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.

FOR OFFICE USE ONLY	
Can-Do Type	Quanto IDX
Can-Do Underlying Type (Index/Stock/Bask/Other)	UG FP EQUITY
Underlying Code	UG FP EQUITY
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No