

**MARKET NOTICE**

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Number: F7167  
Date: 22 August 2014

**SUBJECT: NEW CAN-DO (YIUQ) – IDX FUTURE (MSCI AC WORLD DAILY TR NET WORLD NET USD INDEX FUTURES)**

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A handwritten signature in black ink that reads 'G Smale'. The signature is stylized with a large, looping initial 'G'.

**New Can-Do (YIUQ) – IDX Future (MSCI AC World Daily TR Net World Net USD Index Futures)**

The following new Can-Do has been added to the list with immediate effect and will be available for trading as from 22 August 2014. 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:**

<b>GENERAL TERMS</b>	
<b>Description</b>	IDX Future
<b>Can-Do Name</b>	Can-Do YIUQ
<b>Contract Size (Multiplier)</b>	10 (for the avoidance of doubt, this means that each option references 1 shares)
<b>Minimum Price Movement</b>	One Hundredth of one Rand (i.e. 0.01)
<b>Quotations</b>	Price per underlying share to two decimals.
<b>Clearing House Fees</b>	<b>IDX Futures fees</b> as set by the exchange from time-to-time as per information given in <a href="http://www.jse.co.za/edmbookingfees">www.jse.co.za/edmbookingfees</a>
<b>Initial Margin</b>	R2 062.00
<b>Class Spread Margin</b>	R1031.00
<b>V.S.R.</b>	3.5
<b>UNDERLYING DETAILS</b>	
<b>Underlying Share</b>	MSCI AC WORLD DAILY TR NET USD INDEX (Bloomberg code: NDUEACWF <INDEX>)
<b>Underlying Listed Exchange</b>	N/A
<b>Underlying Currency</b>	USD/ZAR
<b>Underlying Currency Expiry Price</b>	USD/ZAR Rate on the Final Valuation Date using London 4pm WM mid-rate (ZAR WMCO Currency on BBG)
<b>EXPIRATION DETAILS:</b>	
<b>Final Valuation Date</b>	As per Annexure A
<b>Final Valuation Time</b>	Official closing time on the Final Valuation Date
<b>Expiration Date</b>	As per Annexure A
<b>Expiration Time</b>	Official closing time on the Expiration Date
<b>Expiration Methodology</b>	The contract expires on the Expiration Date and Time using the valuation taken at the Valuation Date and Time. If the Final Valuation Time 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</b>	Cash
<b>OPTION CHARACTERISTICS:</b> Any options traded on these futures contracts have the following characteristics:	
<b>Options Type</b>	Options on Futures
<b>Option Style</b>	European Style

**ANNEXURE A:**

<b>Final Valuation Date</b>	<b>Expiration Date</b>
21 November 2014	24 November 2014
20 February 2015	23 February 2015
21 August 2015	24 August 2015
<i>Further Expiration Dates and Final Valuation Dates may be added upon request</i>	

**The above instrument has been designated as “Foreign” by the South African Reserve Bank**

Can-Do instruments are loaded into the Nutron system as simple futures. The value displayed is the fair market value of the instrument with its correct valuation (in the case of an option, the instrument valuation is the option premium)

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).