

**MARKET NOTICE**

Johannesburg  
Stock Exchange

Tel: +27 11 520 7000

Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Number: F7171  
Date: 25 August 2014

Name and Surname:  
Designation:

Division: Graham Smale  
Tel: Director  
E-mail address: Bonds And Financial Derivatives  
011 520 7777  
[grahams@jse.co.za](mailto:grahams@jse.co.za)

A handwritten signature in black ink, appearing to read 'G Smale', written in a cursive style.

**New Can-Do (YIXQ) – Quanto Future**

The following IDX has been added to the list with immediate effect and will be available for trading as from 25 August 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 YIXQ
Quanto FX Rate	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
Underlying Share	BANKIA SA – BKIA SM EQUITY
Underlying ISIN CODE	ES0113307021
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 four decimal places (i.e. 0.0001)
Minimum Price Movement	R0.0001 (0.0001 in the share price)
JSE Trading Fees	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>

MARGINS	YIXQ	
Initial Margin *	R44	
Class Spread Margin *	R22	
V.S.R *	5.0	

EXPIRATION PROCEDURE AND VALUATION	
Expiration Date	24 November 2014 Further expiration dates may be added upon request
Final Valuation Date	21 November 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](mailto:idx@jse.co.za).

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