
MARKET NOTICE

Johannesburg
Stock Exchange

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Number: F7208
Date: 15 September 2014

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A handwritten signature in black ink, appearing to read 'G Smale', with a large, stylized initial 'G'.

LISTING: IDX Basket Structure (YJCQ)

The following instrument has been added to the list with immediate effect and will be available for trading as from today. 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	Cando IDX Basket Structure
Can-Do Name	Can-Do YJCQ
Contract Size (Multiplier)	100 (for the avoidance of doubt, this means that each contract references 100 x Payoff Profile)
Minimum Price Movement	One Hundredth of one Rand (i.e. 0.01)
Quotations	Price per underlying share to two decimals.
Initial Margin*	R14 400
Class Spread Margin*	0
V.S.R.*	3
Quotations	Price per future to four decimal places (i.e. 0.0001)
Minimum Price Movement	One ten-thousandth of one Rand (i.e. 0.0001)

UNDERLYING INSTRUMENTS	
Underlying Instrument L1	Naspers
Bloomberg Code 1	NPN SJ EQUITY
ISIN Code 1	SE0001662230
Underlying Listed Exchange 1	Johannesburg
Underlying Currency 1	ZAR
Underlying Instrument S1	Tencent Holdings LTD
Bloomberg Code 2	700 HK EQUITY
ISIN Code 2	KY5875721485
Underlying Listed Exchange 2	Hong Kong
Underlying Currency 2	HKD



<p>Final Valuation</p>	<p>MtM value = $W1 \times \{ (L1 \text{ Final}) + L1 \text{ Dividend} \}$ $- W2 \times \{ (S1 \text{ Final}) + S1 \text{ Dividend} \}$</p> <p>Where: $W 1 = 1 * L1$ $W 2 = 7.55711 * S1$ L1 Final = final price of L1 on final valuation date in Payoff Currency. S1 Final = final price of S1 on final valuation date in Payoff Currency. L1 Dividend = Dividend amount received for L1 during dividend period denominated in Payoff Currency S1 Dividend = Dividend amount received for S1 during dividend period denominated in Payoff Currency</p> <p>And Final = The level in ZAR of the Underlying share on the Final Valuation Date Dividend = being dividend amount denominated in ZAR of the Underlying received during the period</p>
<p>Dividend Period</p>	<p>2014/09/12- to “Final Expiration Date” of each respective underlying</p>



DAILY VALUATION DETAILS	
Valuation Date and Time	Scheduled Closing Time of the JSE, which on normal JSE trading days is 17:00hrs (SAST)
Underlying Stock Valuation	The level of the Underlying Instruments at the Valuation Date and Time
Underlying Currency Valuation	The level of all the Underlying Currencies at the Valuation Date and Time expressed in Units of relevant Underlying Currency per 1 Unit of Payoff Currency
EXPIRATION DETAILS	
Expiration Date (of the Contract)	2014/12/12, 2015/03/16 (if possible, equivalent to currency expiration date to make currency expiry easier)
Expiration Time (of the Contract)	Scheduled Closing Time of the JSE, which on normal JSE trading days is 17:00hrs (SAST)
Currency Reference Price	The same method as the one utilized for the expiry of standard currency futures on standard quarterly SAFEX expiry dates.
Payoff Currency	ZAR
Settlement Method	Cash Settled
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp

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

Please note that this product can go to zero or negative in pricing.

*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	IDX Structure (9)
Can-Do Underlying Type (Index/Stock/Bask/Other)	basket
Underlying Code	N/A
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No

