

MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000

Fax: +27 11 520 8584

www.jse.co.za

Number: F7213
Date: 17 September 2014

Subject: New Can-Do (YJDQ) – IDX Future (MSCI Daily TR Net World USD Index Futures)

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 large, stylized initial 'G'.

The following new Can-Do has been added to the list with immediate effect and will be available for trading as from 17 September 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:

GENERAL TERMS	
Description	IDX Future
Can-Do Name	Can-Do YJDQ
Contract Size (Multiplier)	10 (for the avoidance of doubt, this means that each option references 10 shares)
Minimum Price Movement	One Hundredth of one Rand (i.e. 0.01)
Quotations	Price per underlying share to two decimals.
Clearing House Fees	IDX Futures fees as set by the exchange from time-to-time as per information given in www.jse.co.za/bookingfees
Initial Margin	R4600.00
Class Spread Margin	R2300.00
V.S.R.	3.5
UNDERLYING DETAILS	
Underlying Share	MSCI DAILY TR NET WOLRD USD INDEX (Bloomberg code: NDDUWI <INDEX>)
Underlying Listed Exchange	N/A
Underlying Currency	USD/ZAR
Underlying Currency Expiry Price	USD/ZAR Reuters Rate on the Final Valuation Date using London 4pm WM mid-rate (ZAR WMCO Currency on BBG)
EXPIRATION DETAILS:	
Final Valuation Date	As per Annexure A
Final Valuation Time	Official closing time on the Final Valuation Date
Expiration Date	As per Annexure A
Expiration Time	Official closing time on the Expiration Date
Expiration Methodology	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.
Settlement	Cash
OPTION CHARACTERISTICS:	
Any options traded on these futures contracts have the following characteristics:	

Options Type	Options on Futures
Option Style	European Style

ANNEXURE A:

Final Valuation Date	Expiration Date
06 August 2014	07 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.