

**MARKET NOTICE**

Number: F7225  
Date: 23 September 2014

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

**New Can-Do (YJJQ) – Quanto Future**

The following Quanto Future has been added to the list with immediate effect and will be available for trading as from 23 September 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	
<b>Description</b>	Quanto Future
<b>Can-Do Name</b>	Can-Do YJJQ
<b>Quanto FX Rate</b>	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
<b>Underlying Share</b>	Priceline Group Inc. – PCLN US Equity
<b>Underlying ISIN CODE</b>	US7415034039
<b>Underlying Currency</b>	USD
<b>Contract Size (Multiplier)</b>	100 (for the avoidance of doubt, this means that each option references 100 shares)
<b>Quotations</b>	Price per future to four decimal places (i.e. 0.0001)
<b>Minimum Price Movement</b>	R0.0001 (0.0001 in the share price)
<b>JSE Trading Fees</b>	See IDX Booking Fee Schedule: <a href="http://www.jse.co.za/edmbookingfees">www.jse.co.za/edmbookingfees</a>

MARGINS	YJJQ	
<b>Initial Margin *</b>	R14 002	
<b>Class Spread Margin *</b>	R7 001	
<b>V.S.R *</b>	5.0	

EXPIRATION PROCEDURE AND VALUATION	
<b>Expiration Date</b>	22 December 2014 Further expiration dates may be added upon request
<b>Final Valuation Date</b>	19 December 2014
<b>Expiration and Valuation Time</b>	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.
<b>Settlement Method</b>	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)	Priceline Group Inc. (Stock)
Underlying Code	PCLN US EQUITY
Underlying Type	Stock
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No