

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: F7231
Date: 25 September 2014

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A handwritten signature in black ink, appearing to read 'G Smale', with a stylized flourish at the end.

New Can-Do (YJNQ) – Quanto Future

The following Quanto Future has been added to the list with immediate effect and will be available for trading as from 25 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	
Description	Quanto Future
Can-Do Name	Can-Do YJNQ
Quanto FX Rate	Fixed RATE OF 1 ZAR to 1 unit of Underlying Currency
Underlying Share	SPDR S&P 500 ETF TRUST – SPY UP EQUITY
Underlying ISIN CODE	US78462F1030
Underlying Currency	USD
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 IDX Booking Fee Schedule: www.jse.co.za/edmbookingfees

MARGINS	YJNQ	
Initial Margin *	R1 990	
Class Spread Margin *	R995	
V.S.R *	5.0	

EXPIRATION PROCEDURE AND VALUATION	
Expiration Date	22 December 2014 Further expiration dates may be added upon request
Final Valuation Date	19 December 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.

FOR OFFICE USE ONLY	
Can-Do Type	Quanto IDX
Can-Do Underlying Type (Index/Stock/Bask/Other)	SPDR S&P 500 ETF TRUST
Underlying Code	SPY UP EQUITY
Underlying Type	Other
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No