JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: F5321
Date 14 May 2012

New IDX SSF (GKPG)

The following new IDX SSF contract will be added to the list and will be available for trade today.

Summary Contract Specifications

Contract	**GKPG**
Code	GKPG
Underlying Instrument	Gulf Keystone Petroleum LTD
Bloomberg Code	GKP LN EQUITY
ISIN Code	BMG4209G1087
Contract Size / Nominal	**1 (R1 per point)**
Expiry Dates & Times	16:30; 18 JUN 12 / 17 SEP 12 , stock print and FX print taken at this time form BBERG
Underlying Currency	GBP/ZAR Bloomberg Code (GBPZAR Currency)
Quotations	Price per underlying share to two decimals.
Minimum Price Movement (ZAR)	R0.01 (0.01 in the share price)
Expiry Valuation Procedure	4pm underlying spot level as captured by the JSE.
Currency Reference Price	The arithmetic average of the currency price observed every 60 seconds (30 observations), between 10:00am and 10:30am New York time*. For the avoidance if doubt, this is the same method as

	the one utilized for the expiry of standard currency futures on standard quarterly SAFEX expiry dates.
Settlement Method	Cash Settled
Clearing House Fees	- On-screen IDX Futures Trading: o 1 BP for Taker (Aggressor) o Zero Booking Fees for Maker (Passive) o No Cap o Floor of 0.01 - Reported IDX Futures Trades o 1.75 BP for both buyer and seller o No Cap o Floor of 0.01
Initial Margin	R 6.00
Class Spread Margin	R 3.00
V.S.R.	3.5
Expiry Date	18/06/2012, 17/09/2012

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

Should you have any queries regarding IDX Single Stock Futures, please contact the IDX team on 011 520-7399 or idx@jse.co.za

Graham Smale
Director: Bonds and Financial Derivatives
Tel: +27 11 520 7831
Fax:+27 11 520 8831
E-mail: grahams@jse.co.za

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