JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: F5813
Date 14 January 2013

New IDX SSF (JDGG)

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

Summary Contract Specifications

Contract	**JDGG**
Code	JDGG
Underlying Instrument	DEERE & CO
Bloomberg Code	DE US Equity
ISIN Code	US2441991054
Contract Size / Nominal	**1 (R1 per point)**
Expiry Dates & Times	10am New York Time; 18 Mar 2013 / 14 Jun 2013
Underlying Currency	USD/ZAR Bloomberg Code (USDZAR Currency)
Quotations	Price per underlying share to two decimals.
Minimum Price Movement (ZAR)	R0.01 (0.01 in the share price)
Underlying Reference Price	4pm underlying spot level as captured by the JSE.
Currency Reference Price	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 76.00
Class Spread Margin	R 38.00
V.S.R.	3.5
Expiry Date	18/03/2013, 14/06/2013

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

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