JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: **F6331**
Date **30 July 2013**

New IDX SSF (TROG)

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

Summary Contract Specifications

Contract	**TROG**
Code	TROG
Underlying Instrument	TRONOX LTD US
Bloomberg Code	TROX US Equity
ISIN Code	AU000XINEOA7
Contract Size / Nominal	**1 (R1 per point)**
Expiry Dates & Times	10am New York Time; 16 Sep 2013 / 13 Dec 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 20.00
Class Spread Margin	R 10.00
V.S.R.	3.5
Expiry Date	16/09/2013, 13/12/2013

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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