JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

# Market Notice

**Number:** **F6595**
**Date** **15 October 2013**

**CORRECTION NOTICE: CHANGE OF INSTRUMENT ISIN CODE FROM US9870971035 TO US9780971035**

**New IDX SSF (WWWG)**

Summary Contract Specifications

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|---|---|
| **Contract** | **WWWG** |
| **Code** | **WWWG** |
| Underlying Instrument | WOLVERINE WORLD WIDE INC |
| **Bloomberg Code** | WWW US EQUITY |
| **ISIN Code** | US9780971035 |
| **Contract Size / Nominal** | **1 (R1 per point)** |
| **Expiry Dates & Times** | 10am New York Time;13 Dec 2013/ 17 March 2014 |
| **Underlying Currency** | USD/ZAR<br>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. |

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|---|---|
| **Settlement Method** | Cash Settled |
| **Clearing House Fees** | - On-screen IDX Futures Trading:<br>o 1 BP for Taker (Aggressor)<br>o Zero Booking Fees for Maker (Passive)<br>o No Cap<br>o Floor of 0.01<br>- Reported IDX Futures Trades<br>o 1.75 BP for both buyer and seller<br>o No Cap<br>o Floor of 0.01 |
| **Initial Margin** | R 60 |
| **Class Spread Margin** | R 30 |
| **V.S.R.** | 3.5 |
| **Expiry Date** | 13/12/2013; 17/03/2014 |

**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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