



Market Notice

Number: F6657

Date 5 November 2013

New IDX SSF (CNAG)

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

Summary Contract Specifications

Contract	CNAG
Code	CNAG
Underlying Instrument	CENTRICA PLC
Bloomberg Code	CNA LN EQUITY
ISIN Code	GB00B033F229
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	10am New York Time; 13 Dec 2013 / 17 March 2014
Underlying Currency	GBP/ZAR Bloomberg Code (GBPZAR Currency)
Quotations	Price per underlying share to three decimals.
Minimum Price Movement (ZAR)	R0.001 (0.001 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



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

Executive Director: NF Newton-King (CEO),
A Takoordeen (CFO)

Non-Executive Directors: HJ Borkum (Chairman), AD Botha,
MR Johnston, DM Lawrence, A Mazwai, Dr. MA Matooane, NP
Mnxasana, NS Nematswerani, N Nyembezi-Heita, N Payne

Alternate Directors: JH Burke, LV Parsons

Company Secretary: GC Clarke

Clearing House Fees	<ul style="list-style-type: none"> - On-screen IDX Futures Trading: <ul style="list-style-type: none"> 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 <ul style="list-style-type: none"> o 1.75 BP for both buyer and seller o No Cap o Floor of 0.01
Initial Margin	R 6
Class Spread Margin	R 3
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

Graham Smale

Director: Bonds and Financial Derivatives

Tel: +27 11 520 7831

Fax: +27 11 520 8831

E-mail: grahams@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346