



Market Notice

Number: F5478
Date 25 July 2012

New IDX SSF (IM1G)

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

Summary Contract Specifications

Contract	IM1G
Code	IM1G
Underlying Instrument	IMPERIAL TOBACCO GROUP PLC London
Bloomberg Code	IMT LN EQUITY
ISIN Code	GB0004544929
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 17 SEP 12/ 14 Dec 2012 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	Scheduled procedure as captured by the JSE on the Expiration and Valuation Date using the currency reference and underlying spot reference prices as stipulated below.
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 on the expiration date. This is the same method as the



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Executive Directors: NF Newton-King (CEO),
F Evans (CFO) **Non-Executive Directors:** HJ Borkum
(Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence,
A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne
Alternate Directors: JH Burke, LV Parsons

	one utilized for the expiry of standard currency futures on standard quarterly SAFEX expiry dates.
Underlying Spot Reference Price	The official closing price as determined within the electronic trading system of the domestic cash market" one day prior to expiration and valuation date. For avoidance of doubt this is the closing price observed on the London Stock Exchange.
Settlement Method	Cash Settled
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 32.00
Class Spread Margin	R 16.00
V.S.R.	3.5
Expiry Date	17/09/2012; 14/12/2012

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

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