



Market Notice

Number: F5394
Date 21 June 2012

New IDX SSF (ACIG)

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

Summary Contract Specifications

Contract	ACIG
Code	ACIG
Underlying Instrument	ARCH COAL INC
Bloomberg Code	ACI US EQUITY
ISIN Code	US0393801008
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 17 SEP 12 / 14 DEC 12 , stock print and FX print taken at this time form BBERG
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)
Expiry Valuation Procedure	4pm underlying spot level as captured by the JSE.
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*. For the avoidance if doubt, this is the same method as



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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

	the one utilized for the expiry of standard currency futures on standard quarterly SAFEX expiry dates.
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 12.00
Class Spread Margin	R 6.00
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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