

Market Notice

Number: Date

F5630 17 October 2012

New IDX SSF (RIFG)

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

Summary Contract Specifications

Contract	RIFG
Underlying Instrument	Pernod Ricard
Bloomberg Code	RI FP EQUITY
ISIN Code	FR0000120693
Contract Size / Nominal	1 (R1 per point)
Expiry Dates	14 Dec 12 / 18 Mar 13 ,
Underlying Currency	EUR/ZAR Bloomberg Code (EURZAR 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

JSE Limited Registration Number: 2005/022939/06

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Executive Directors: NF Newton-King (CEO),

(Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne Alternate Directors: JH Burke, LV Parsons

Clearing House Fees	 On-screen IDX Futures Trading: 1 BP for Taker (Aggressor) Zero Booking Fees for Maker (Passive) No Cap Floor of 0.01 Reported IDX Futures Trades 1.75 BP for both buyer and seller No Cap Floor of 0.01
Initial Margin	R100.00
Class Spread Margin	R 50.00
V.S.R.	3.5
Expiry Date	14/12/2012, 18/03/2013

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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Distributed by the Company Secretariat +27 11 520 7346