



## Market Notice

**Number:** F5486

**Date** 27 July 2012

### New IDX SSF (NRGG)

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

#### Summary Contract Specifications

<b>Contract</b>	<b>NRGG</b>
<b>Code</b>	NRGG
<b>Underlying Instrument</b>	NRG ENERGY INC
<b>Bloomberg Code</b>	NRG US EQUITY
<b>ISIN Code</b>	US6293775085
<b>Contract Size / Nominal</b>	<b>1 (R1 per point)</b>
<b>Expiry Dates &amp; Times</b>	16:30; 17 SEP 12 / 14 DEC 12 , stock print and FX print taken at this time form BBERG
<b>Underlying Currency</b>	USD/ZAR Bloomberg Code (USDZAR Currency)
<b>Quotations</b>	Price per underlying share to two decimals.
<b>Minimum Price Movement (ZAR)</b>	R0.01 (0.01 in the share price)
<b>Expiry Valuation Procedure</b>	4pm underlying spot level as captured by the JSE.
<b>Currency Reference Price</b>	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



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 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.
<b>Settlement Method</b>	Cash Settled
<b>Clearing House Fees</b>	<ul style="list-style-type: none"> <li>- On-screen IDX Futures Trading: <ul style="list-style-type: none"> <li>o 1 BP for Taker (Aggressor)</li> <li>o Zero Booking Fees for Maker (Passive)</li> <li>o No Cap</li> <li>o Floor of 0.01</li> </ul> </li> <li>- Reported IDX Futures Trades <ul style="list-style-type: none"> <li>o 1.75 BP for both buyer and seller</li> <li>o No Cap</li> <li>o Floor of 0.01</li> </ul> </li> </ul>
<b>Initial Margin</b>	R 16.00
<b>Class Spread Margin</b>	R 8.00
<b>V.S.R.</b>	3.5
<b>Expiry Date</b>	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](mailto: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](mailto:grahams@jse.co.za)**

**Distributed by the Company Secretariat +27 11 520 7346**