

## **Market Notice**

Number:	F4902
Date	19 August 2011

## New IDX SSF (CVXG)

The following new IDX SSF contract will be added to the list and will be available for trade on 19 August 2011.

**Summary Contract Specifications:** 

Contract	CVXG
Code	CVXG
Underlying Instrument	Chevron Corp.
Bloomberg Code	CVX US Equity
ISIN Code	US1667641005
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 19 SEP 11 / 19 DEC 11 , stock print and FX print taken at this time form BBERG $% \left( {{\left[ {{\left[ {{\left[ {{\left[ {{\left[ {{\left[ {{\left[ {$
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 Method	The official closing price as calculated by the JSE Limited.
Settlement Method	Cash Settled



## JSE Limited Registration Number: 2005/022939/06

+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

Executive Directors: RM Loubser (CEO), NF Newton-King, One Exchange Square, Gwen Lane, Sandown, South Africa. F Evans (CFO) Non-Executive Directors: HJ Borkum Private Bag X991174, Sandton, 2146, South Africa. Telephone: (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	<ul> <li>On-screen IDX Futures Trading:         <ul> <li>1 BP for Taker (Aggressor)</li> <li>Zero Booking Fees for Maker (Passive)</li> <li>No Cap</li> <li>Floor of 0.01</li> </ul> </li> <li>Reported IDX Futures Trades         <ul> <li>1.75 BP for both buyer and seller</li> <li>No Cap</li> <li>Floor of 0.01</li> </ul> </li> </ul>
Initial Margin	R100
Class Spread Margin	R55
V.S.R.	3.5
Expiry Date	19/09/2011, 19/12/2011

Should you have any queries regarding IDX Single Stock Futures, please contact the IDX team on 011 520-7399 or idx@jse.co.za

## Allan Thomson

Director: Trading Tel: +27 11 520 7082 Fax: +27 11 520 7551 E-mail Address allant@jse.co.za

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