

## **Market Notice**

Number: F4919

**Date** 25 August 2011

## **New IDX SSF (GGPG)**

The following new IDX SSF contract will be added to the list and will be available for trade on 25 August 2011.

## **Summary Contract Specifications:**

Contract	GGPG
Code	GGPG
Underlying Instrument	Gold Corp
Bloomberg Code	GG US Equity
ISIN Code	CA3809564097
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
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	- On-screen IDX Futures Trading:
Initial Margin	R36
Class Spread Margin	R17
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 <a href="mailto:idx@jse.co.za">idx@jse.co.za</a>

## **Allan Thomson**

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