



## Market Notice

**Number:** F4690  
**Date:** 22 March 2011

### New IDX SSF (TYOG)

The following new IDX SSF contract will be added to the list and will be available for trade on 22 March 2011.

Summary Contract Specifications:

<b>Contract</b>	<b>TYOG</b>
<b>Code</b>	TYOG
<b>Underlying Instrument</b>	Direxion Daily 7-10 year US Treasury Bear 3X
<b>Bloomberg Code</b>	TYO US Equity
<b>ISIN Code</b>	US25459W5572
<b>Contract Size / Nominal</b>	<b>1 (R1 per point)</b>
<b>Expiry Dates &amp; Times</b>	16:30; 13 JUN 11 / 19 SEP 11, 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 Method</b>	The official closing price as calculated by the JSE Limited.
<b>Settlement Method</b>	Cash Settled



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**Executive Directors:** RM Loubser (CEO), NF Newton-King, F Evans (CFO), JH Burke, LV Parsons  
**Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne, G Serobe  
**Alternate Director:** J Berman

<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>	R38
<b>Class Spread Margin</b>	R19
<b>V.S.R.</b>	3.5
<b>Expiry Date</b>	13/06/2011, 19/09/2011

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

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