



Market Notice

Number: F4728
Date 14 April 2011

New IDX SSF (IMTG)

The following new IDX SSF contract will be added to the list and will be available for trade on 14 April 2011

Summary Contract Specifications

Contract	IMTG
Code	IMTG
Underlying Instrument	Imperial Tobacco Group
Bloomberg Code	IMT LN Equity
ISIN Code	GB0004544929
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 13 JUN 11 / 19 SEP 11, stock print and FX print taken at this time form BBERG
Underlying Currency	GBP/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.



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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

Settlement Method	Cash Settled
Clearing House Fees	<ul style="list-style-type: none"> - On-screen IDX Futures Trading: <ul style="list-style-type: none"> o 1 BP for Taker (Aggressor) o Zero Booking Fees for Maker (Passive) o No Cap o Floor of 0.01 - Reported IDX Futures Trades <ul style="list-style-type: none"> o 1.75 BP for both buyer and seller o No Cap o Floor of 0.01
Initial Margin	R23
Class Spread Margin	R10
V.S.R.	3.5
Expiry Date	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

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