



## Market Notice

**Number:** F4900  
**Date:** 19 August 2011

### New IDX SSF (PFEG)

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:

<b>Contract</b>	<b>PFEG</b>
<b>Code</b>	PFEG
<b>Underlying Instrument</b>	Pfizer Inc.
<b>Bloomberg Code</b>	PFE US Equity
<b>ISIN Code</b>	US7170811035
<b>Contract Size / Nominal</b>	<b>1 (R1 per point)</b>
<b>Expiry Dates &amp; Times</b>	16:30; 19 SEP 11 / 19 DEC 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) **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

<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>	R13
<b>Class Spread Margin</b>	R6
<b>V.S.R.</b>	3.5
<b>Expiry Date</b>	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](mailto:idx@jse.co.za)

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