



Market Notice

Number: F5047

Date 15 November 2011

New IDX SSF (BBAG)

The following new IDX SSF contract will be added to the list and will be available for trade today.

Summary Contract Specifications

Contract	BBAG
Code	BBAG
Underlying Instrument	Boeing Company
Bloomberg Code	BA US EQUITY
ISIN Code	US0970231058
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 19 DEC 11 / 19 MAR 12 , 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



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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

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	R55
Class Spread Margin	R28
V.S.R.	3.5
Expiry Date	19/12/2011, 19/03/2012

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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