

## **Market Notice**

Number: F4579

Date: 22 December 2010

## New IDX SSF (AMZG)

The following new IDX SSF contract will be added to the list and will be available for trade today Summary Contract Specifications:

Cando Contract	AMZG
Code	AMZG
Underlying Instrument	Amazon.com Inc
Bloomberg Code	AMZN US Equity
ISIN Code	US0231351067
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 14 Mar 11 / 13 Jun 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. Dividends will not be included in the price until they go ex, at which point the gross amount will be added to the future price.
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.



JSE Limited Registration Number: 2005/022939/06

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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

Settlement Method	Cash Settled
Clearing House Fees	2 Basis points of nominal value
Initial Margin	R125
Class Spread Margin	R63
V.S.R.	3.5
Expiry Date	14/03/2011, 13/06/2011

Should you have any queries regarding IDX Single Stock Futures, please contact Magnus de Wet on 011 520-7320 or <a href="magnusd@jse.co.za">magnusd@jse.co.za</a>

## **Allan Thomson**

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