



## Market Notice

**Number:** F5802  
**Date** 11 January 2013

### New IDX SSF (EWCG)

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

#### Summary Contract Specifications

<b>Contract</b>	<b>EWCG</b>
<b>Code</b>	EWCG
<b>Underlying Instrument</b>	ISHARE MSCI CANADA INDEX FUND US
<b>Bloomberg Code</b>	EWC US Equity
<b>ISIN Code</b>	US6087531090
<b>Contract Size / Nominal</b>	<b>1 (R1 per point)</b>
<b>Expiry Dates &amp; Times</b>	10am New York Time; 18 Mar 2013 / 14 Jun 2013
<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>Underlying Reference Price</b>	4pm underlying spot level as captured by the JSE.
<b>Currency Reference Price</b>	The same method as the one utilized for the expiry of standard currency futures on standard quarterly SAFEX expiry dates.



<b>Settlement Method</b>	Cash Settled
<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>	R 24.00
<b>Class Spread Margin</b>	R 12.00
<b>V.S.R.</b>	3.5
<b>Expiry Date</b>	18/03/2013, 14/06/2013

**The above instrument has been designated as "Foreign" by the South African Reserve Bank**

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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