



Market Notice

Number: F5155

Date 03 February 2012

New IDX SSF (AVIG)

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

Summary Contract Specifications

Contract	AVIG
Code	AVIG
Underlying Instrument	Aviva Plc
Bloomberg Code	AV/ LN EQUITY
ISIN Code	GB0002162385
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 19MAR 12 / 18 JUNE 12 , stock print and FX print taken at this time form BBERG
Underlying Currency	GBP/ZAR Bloomberg Code (GBPZAR 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: NF Newton-King (CEO),
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	R 5
Class Spread Margin	R 3
V.S.R.	3.5
Expiry Date	19/03/2012, 18/06/2012

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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