

Market Notice

Number: F4144

Date: 06 January 2010

New IDX SSF (JNJG)

The following new IDX SSF contract will be added to the list and will be available for trade on 06 January 2010.

Summary Contract Specifications:

Cando Contract	JNJG
Code	JNJG
Underlying Instrument	Johnson & Johnson
Bloomberg Code	JNJ US Equity
ISIN Code	US4781601046
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 15 Mar 10 / 14 Jun 10, 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)



JSE Limited Registration Number: 2005/022939/06

One Exchange Square, Gwen Lane, Sandown, South Africa.

Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

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

Expiry Valuation Method	The official closing price as calculated by the JSE Limited.
Settlement Method	Cash Settled
Clearing House Fees	2 Basis points of nominal value
Initial Margin	R49
Class Spread Margin	R24
V.S.R.	3.5
Expiry Date	15/03/2010, 14/06/2010

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

Allan Thomson

Director: Trading
Tel: +27 11 520 7082
Fax: +27 11 520 7551

E-mail Address allant@jse.co.za

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