JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: F4146
Date: 06 January 2010

New IDX SSF (NESG)

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	**NESG**
Code	NESG
Underlying Instrument	Nestle
Bloomberg Code	NESN VX Equity
ISIN Code	CH0038863350
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	CHF/ZAR Bloomberg Code (CHFZAR 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.
Settlement Method	Cash Settled
Clearing House Fees	2 Basis points of nominal value
Initial Margin	R37
Class Spread Margin	R18
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

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