



Market Notice

Number: F4459
Date: 17 September 2010

New IDX SSF (VXXG)

The following new IDX SSF contract will be added to the list and will be available for trade on 17 September 2010.

Summary Contract Specifications:

Contract	VXXG
Code	VXXG
Underlying Instrument	IPATH S&P500 VIX Short-Term contract
Bloomberg Code	VXX US Equity
ISIN Code	NA
Contract Size / Nominal	1 (R1 per point)
Expiry Dates & Times	16:30; 13 Dec 10 / 14 Mar 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.
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.



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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 Berman

Settlement Method	Cash Settled
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	R15
Class Spread Margin	R7
V.S.R.	3.5
Expiry Date	13/12/2010 , 14/03/2011

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

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