JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: **F4147**
Date: **06 January 2010**

New IDX SSF Dividend Future (NESD)

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:

Futures Contract	**IDX SSF DIVIDEND (NESD)**
Code	NESD
Underlying Instrument	Nestle
Quotations	Price per underlying dividend to two decimals.
Minimum Price Movement (ZAR)	R0.01 (0.01 in the underlying price)
Contract Size / Nominal	**1 (R1 per point)**
Expiry Valuation Method	The official closing price as calculated by the JSE Limited.
Settlement Method	Cash Settled
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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