JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number **F5865**

Date **07 February 2013**

New IDX SSF Dividend Future (IBED)

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

Summary Contract Specifications

Futures Contract	**IDX SSF DIVIDEND (IBED)**
Code	IBED
Underlying Instrument	IBERDROLA S.A (IBE SM EQUITY)
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	10am New York Time 18/03/2013, 14/06/2013

The above instrument has been designated as "Foreign" by the South African Reserve Bank

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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