

## **Market Notice**

Number F5914

Date 05 March 2013

## New IDX SSF Dividend Future (ITBD)

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 (ITBD)                                      |
|---------------------------------|--|
| Code                            | ITBD   |
| Underlying Instrument           | ISHARES DJ US Home Construction Index Fund<br>(ITB US EQUITY |
| Quotations                      | Price per underlying dividend to two decimals.               |
| Minimum Price<br>Movement (ZAR) | R0.01 (0.01 in the underlying price)                         |
| Contract Size /<br>Nominal      | 1 (R1 per point)   |
| Expiry Valuation<br>Method      | The official closing price as calculated by the JSE Limited. |
| Settlement Method               | Cash Settled   |
| Expiry Date                     | 10am New York Time 14/06/2013                                |

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



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 Director: NF Newton-King (CEO) Non-Executive Directors: HJ Borkum (Chairman), AD Botha, MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne, Dr. MA Matooane Alternate Directors: JH Burke, LV Parsons Company Secretary: GC Clarke Should you have any queries regarding IDX Single Stock Futures, please contact the IDX team on 011 520-7399 or idx@jse.co.za

Graham Smale Director: Bonds and Financial Derivatives Tel: +27 11 520 7831 Fax:+27 11 520 8831 E-mail: grahams@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346