



## Market Notice

**Number** F6713

**Date** 19 November 2013

### New IDX SSF Dividend Future (ROLD)

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 (ROLD)
Code	ROLD
Underlying Name	ROLLS-ROYCE HOLDINGS – RR LN EQUITY
Quotations	Price per underlying dividend to two decimals.
Minimum Price Movement (ZAR)	R0.001 (0.001 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 13/12/2013,17/03/2014

**The above instrument has been designated as “Foreign” by the South African Reserve Bank**



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MR Johnston, DM Lawrence, A Mazwai, Dr. MA Matooane , NP  
Mnxasana, NS Nematswerani, N Nyembezi-Heita, N Payne

**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](mailto:idx@jse.co.za)

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