

Market Notice

Number F5222

Date 14 March 2012

New IDX SSF Dividend Future (DTVD)

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 (DTVD)
Code	DTVD
Underlying Instrument	DIRECTV (DTV US 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	19/03/2012, 18/06/2012



JSE Limited Registration Number: 2005/022939/06

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

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

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