JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: F5238 Correction
Date 16 March 2012

Please note the changes in the "New IDX SSF (TYSG)"

New IDX SSF (TYSG)

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

Summary Contract Specifications

Contract	**TYSG**
Code	TYSG
Underlying Instrument	Direction Daily 7-10 Year Treasury Bear 1X
Bloomberg Code	TYNS US EQUITY
ISIN Code	US25459Y1082
Contract Size / Nominal	**1 (R1 per point)**
Expiry Dates & Times	16:30; 19 MAR 12 / 18 JUN 12 , stock print and FX print taken at this time form BBERG
Underlying Currency	USD/ZAR Bloomberg Code (USDZAR Currency)
Quotations	Price per underlying share to two decimals.
Minimum Price Movement (ZAR)	R0.01 (0.01 in the share price)
Expiry Valuation Method	The official closing price as calculated by the JSE Limited.

Settlement Method	Cash Settled
Clearing House Fees	- On-screen IDX Futures Trading: o 1 BP for Taker (Aggressor) o Zero Booking Fees for Maker (Passive) o No Cap o Floor of 0.01 - Reported IDX Futures Trades o 1.75 BP for both buyer and seller o No Cap o Floor of 0.01
Initial Margin	R 27.00
Class Spread Margin	R 14.00
V.S.R.	3.5
Expiry Date	19/03/2012, 18/06/2012

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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