



Market Notice

Number F 5281

Date 13 April 2012

New IDX SSF Dividend Future (MSYD)

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 (MSYD)
Code	MSYD
Underlying Instrument	Morgan Stanley (MS 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	18/06/2012, 17/09/2012

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



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Executive Directors: NF Newton-King (CEO),
F Evans (CFO) **Non-Executive Directors:** HJ Borkum
(Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence,
A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne
Alternate Directors: JH Burke, LV Parsons

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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