
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
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Number: 116/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 1 March 2016

SUBJECT: NEW SINGLE STOCK AND DIVIDEND FUTURE LOADED

Name and Surname: Brett Kotze
Designation: Head of Operations – Clearing & Settlement

The following new Cash Settled Single Stock Future has been added to the list with immediate effect.

Sirius Real Estate Ltd Dividend Future (SREF)

Expiry : 17 March 2016, 15 June 2016
Initial Margin : 0
Class Spread Margin : 0
V.S.R. : 1.0
Nominal : 100
Lot Size : 1
Minimum Price Movement : R 0.01

Sirius Real Estate Ltd Single Stock Future (SREQ)

Expiry : 17 March 2016, 15 June 2016
Initial Margin : 240
Class Spread Margin : 96
V.S.R. : 4.5
Nominal : 100
Lot Size : 1
Minimum Price Movement : R 0.01

Should you have any queries please contact clearops@jse.co.za

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>