

MARKET NOTICE

Number: 190/2015

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

DATE: 23 March 2015

SUBJECT: NEW CASH SETTLED SINGLE STOCK FUTURE

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

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

DB X-Trackers FTSE 100 (DUKS)

Expiry	: 17 December 2015
Initial Margin	: 863
Class Spread Margin	: 600
V.S.R.	: 3.50
Nominal	: 100
Lot Size	: 1
Minimum Price Movement	: R 0.01

Should you have any queries regarding this notice, please contact clearops@jse.co.za.

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