

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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**Number:** 294/2015

 Relates to:
 

- Equity Market
- Equity Derivatives
- Commodity Derivatives
- Interest Rate and Currency Derivatives

Date: 11 May 2015

**SUBJECT:** NEW CONTRACTS – GLENCORE PLC - UNBUNDLING

**Name and Surname:** Brett Kotze

**Designation:** Head of Operations – Clearing & Settlement

The following new contracts have been added to the list with immediate effect.

Contract Code	Instrument Description	Physical	Expiry Date	Initial Margin	Spread Margin	VSR	Nominal
GXLQ	Glencore Plc / Lonmin Plc Basket	Yes	2015/06/18	870	100	4	100
GXLQ	Glencore Plc / Lonmin Plc Basket	Yes	2015/09/17	874	100	4	100
GXLS	Glencore Plc / Lonmin Plc Basket Cash Settled	No	2015/06/18	870	100	4	100
GXLF	Glencore Plc / Lonmin Plc Basket Dividend Future	No	2015/06/18	0	0	0	100
GXLF	Glencore Plc / Lonmin Plc Basket Dividend Future	No	2015/09/17	0	0	0	100

Please note that the Minimum Price Movement for the above contracts is R 0.01. The Lot Size for the above contracts is 1.

Please note the above contract was added in lieu of the corporate action on Glencore Plc. Please see the basket calculation below:

The new GXLQ future will comprise of a basket of GLN and LON shares in the following ratio: -

1 New GXLQ future = 1 GLN share + 0.0106 LON share.

 Should you have any queries please contact (011) 520-7349 or [Clearops@jse.co.za](mailto:Clearops@jse.co.za)

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