

MARKET NOTICE

Number: 07/2018

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

Date: 11 January 2018

SUBJECT: NEW CASH SETTLED SINGLE STOCK FUTURE - GRPS

Name and Surname: Ashraf Stemmet

Designation: Head of Operations - Clearing and Settlement

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

Greenbay Properties - GRPS

Expiry	: 15 March 2018
Initial Margin	: 31
Class Spread Margin	: 25
V.S.R.	: 4.5
Nominal	: 100
Minimum Price Movement	: R 0.01

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

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