
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
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Number: 410/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 26 July 2016

SUBJECT: NEW CASH SETTLED SINGLE STOCK FUTURE - CCOS

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.

Capital and Counties Properties PLC- CCOS

Expiry : 15 September 2016
Initial Margin : 1031
Class Spread Margin : 30
V.S.R. : 3.5
Nominal : 100
Minimum Price Movement : R 0.01

Capital and Counties Properties PLC- CCOS

Expiry : 15 December 2016
Initial Margin : 1050
Class Spread Margin : 30
V.S.R. : 3.5
Nominal : 100
Minimum Price Movement : R 0.01

Should you have any queries regarding this notice, 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>