

MARKET NOTICE

Johannesburg
Stock Exchange

Number: A2020
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SUBJECT INTRODUCTION OF JUNE14 EXPIRY MONTH FOR COTTON QUANTO CONTRACT



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In response to a special request from the market, the JSE is pleased to announce the listing of a June 2014 QCTN expiry referencing the July 2014 expiry on NYMEX. This will be available for trading tomorrow **Tuesday 27 May 2014** and on the same basis as the existing expiries except for the expiry date. The contract dates for the June reference contract are as follow:

Contract Code	Reference Month on CME	Last Trading Day for Futures & Options	Clearance Date	Margin
20 JUN14 QCTN	JUL2014	19/06/2014	20/06/2014	R3,300

The contract specification for the cash settled NYMEX Cotton Quanto including settlement process is available on:

<https://www.jse.co.za/quantofutures>

Should you have any further queries, please feel free to contact the Commodities team on 011 520 7231 or use the group e-mail commodities@jse.co.za