

## **MARKET NOTICE**

Johannesburg Stock Exchange

Tel: +27 11 520 7000 www.jse.co.za

Number:	276/2016
Relates to:	☐ Equity Market
	□ Equity Derivatives
	☐ Commodity Derivatives
	☐ Interest Rate and Currency Derivatives
Date:	24 May 2016
SUBJECT:	NEW SSF FUTURE (ASCQ) AND DIVIDEND FUTURE (ASCF)
Name and Surname:	Brett Kotze
Designation:	Head of Operations – Clearing and Settlement

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

## **Ascendis Health Single Stock Future (ASCQ)**

Expiry : 15 June 2016; 15 September 2016

Initial Margin : 290
Class Spread Margin : 150
V.S.R. : 4.5
Nominal : 100
Minimum Price Movement : R 0.01

## **Ascendis Health Dividend Future (ASCF)**

Expiry : 15 June 2016; 15 September 2016

Initial Margin : 0
Class Spread Margin : 0
V.S.R. : 1.0
Nominal : 100
Minimum Price Movement : R 0.01

Should you have any queries regarding this notice, please contact <a href="mailto:clearops@jse.co.za">clearops@jse.co.za</a>

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