

## Market Notice

**Number:** A1948  
**Date** 6 February 2014

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### Changes to the Coffee Quanto contracts specifications

The JSE will be changing the minimum price movement (tick size) of the Coffee Quanto contracts (QCFF) from 0.01 tick size to 0.0005 tick size.

This is to align the tick size back to the standard reference contract in the US. The quotation will be denominated in South African cents.

Product	Quotations	Nominal 1 contract =	Minimum price movement to 4 decimals
Coffee	South African cents	37,500	0.0005

The change will be implemented on 07 February 2014 after end of day, effective 10 February 2014

The contract specification for the cash settled NYMEX Coffee Quanto including settlement process is available on: [http://www.jse.co.za/Libraries/Commodity\\_Derivatives\\_Products\\_-\\_Quanto\\_Futures\\_Options/Quantos\\_-\\_Soft\\_Commodities.sflb.ashx](http://www.jse.co.za/Libraries/Commodity_Derivatives_Products_-_Quanto_Futures_Options/Quantos_-_Soft_Commodities.sflb.ashx)

Should you have any queries, please contact the Commodities Team on 011 520 7535 or email [commodities@jse.co.za](mailto:commodities@jse.co.za)



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