

Market Notice

Number: A1947
Date: 6 February 2014

Introduction of an April 2014 expiry month for the Cotton Quanto contract

In response to a special request from the market, the JSE is pleased to announce the listing of an April 2014 expiry referencing the May 2014 expiry on NYMEX. This will be available for trading tomorrow **Friday 07 February 2014** and on the same basis as the existing expiries. The contract dates for the April reference contract are as follows:

Contract Code	Reference Month on CME	Last Trading for Futures and Options	Clearance Date	Margin
08 APR14 QCTN	MAY2014	07/04/2014	08/04/2014	R3,200

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

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



Chris Sturgess

Designation: Director
Division: Commodity Derivatives
Tel: +27 11 520-7299
Fax: +27 11 520-7558
E-mail address: chriss@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa.
Telephone: +27 11 520 7000, Facsimile: +27 11 520 8584
www.jse.co.za

Executive Directors: NF Newton-King (CEO),
A Takoordeen (CFO)

Non-Executive Directors: HJ Borkum (Chairman), AD Botha, M Jordaan
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