

**MARKET NOTICE**

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**Number:** F7014  
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**SUBJECT:** NEW EXCHANGE TRADED CFD



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The following new Exchange Traded CFD has been loaded with immediate effect and is available for trading today.

Contract Code	Underlying	Expiry Date	Initial Margin	Spread Margin	VSR	SSMR	Nominal
ABLC	ABL	2015/03/19	2	1	3	2	1
ACLC	ACL	2015/03/19	8	1	3.5	8	1
ACPC	ACP	2015/03/19	4	2	4.5	0	1
AEGC	AEG	2015/03/19	3	1	3	3	1
AFEC	AFE	2015/03/19	9	3	2.5	0	1
ARLC	ARL	2015/03/19	11	1	2.5	0	1
ATTC	ATT	2015/03/19	2	1	3.5	0	1
BATC	BAT	2015/03/19	6	1	3	0	1
CLHC	CLH	2015/03/19	12	1	3	0	1
CPIC	CPI	2015/03/19	18	1	3	0	1
CPLC	CPL	2015/03/19	1	1	3	0	1
CSBC	CSB	2015/03/19	16	2	4	0	1
DSTC	DST	2015/03/19	15	8	3.5	0	1

DTCC	DTC	2015/03/19	7	1	4	7	1
EMIC	EMI	2015/03/19	1	1	8	0	1
EOHC	EOH	2015/03/19	12	1	6	0	1
FBRC	FBR	2015/03/19	13	1	3	0	1
FPTC	FPT	2015/03/19	1	1	2.5	0	1
GRFC	GRF	2015/03/19	5	1	2.5	0	1
HARC	HAR	2015/03/19	6	1	3	6	1
HCIC	HCI	2015/03/19	17	1	3	0	1
HDCC	HDC	2015/03/19	12	5	4	0	1
ILVC	ILV	2015/03/19	3	1	2.5	0	1
JDGC	JDG	2015/03/19	5	1	2.5	0	1
JSEC	JSE	2015/03/19	12	1	4	0	1
LBHC	LBH	2015/03/19	12	1	6.5	0	1
LEWC	LEW	2015/03/19	8	1	2.5	0	1
MPTC	MPT	2015/03/19	3	1	4	0	1
MTAC	MTA	2015/03/19	8	1	5	0	1
MURC	MUR	2015/03/19	3	1	4	3	1
NPKC	NPK	2015/03/19	4	1	2.5	0	1
OCEC	OCE	2015/03/19	10	4	3.5	0	1
OMNC	OMN	2015/03/19	23	1	4	0	1
PFGC	PFG	2015/03/19	9	1	3	0	1
PSGC	PSG	2015/03/19	9	1	3	0	1
PWKC	PWK	2015/03/19	2	1	2.5	0	1
RESC	RES	2015/03/19	6	2	2.5	0	1
RLOC	RLO	2015/03/19	7	1	2.5	0	1
SACC	SAC	2015/03/19	1	1	3	0	1
SNTC	SNT	2015/03/19	22	1	3	0	1
SPGC	SPG	2015/03/19	5	1	8.5	0	1
SUIC	SUI	2015/03/19	9	1	2.5	0	1
TFGC	TFG	2015/03/19	12	1	2.5	12	1
TONC	TON	2015/03/19	10	2	3	10	1
TREC	TRE	2015/03/19	7	1	4	0	1
TSHC	TSH	2015/03/19	3	1	3.5	0	1
VKEC	VKE	2015/03/19	1	2	3.5	0	1
WBOC	WBO	2015/03/19	13	1	2.5	0	1

Summary Contract Specifications:

<b>Contract Size / Nominal</b>	1 (R1 per point). 1 CFD is based on 1 share.
<b>Funding Rate</b>	SAFEY (Safex Rand Overnight Rate) The JSE will use the base reference rate upon which a spread will be applied by the trading facilitator. The spread applied to the reference rate will affect the contract code entered into by each party. A daily funding cash flow will occur in the form of a Journal Transaction. The LONG holder will pay the funding reference rate plus or minus a specified spread to the SHORT holder.
<b>Quotations</b>	One ZAR cent (R0.01)
<b>Minimum Price Movement (ZAR)</b>	One ZAR cent (R0.01)
<b>Trading Mechanisms</b>	There will be no Central Order Book for the CFD and trades will only be reported to the Exchange via the Reported Trade functionality.
<b>Pricing/Daily Valuation</b>	As the CFD contract underlying is based off the Equity Spot Market these values will be used for daily valuations.
<b>Daily Variation Margin</b>	The daily variation margin cash flow will occur between the long and short holder of the position according to the move in the price of the underlying equity, based on the closing position.
<b>Settlement Method</b>	Cash Settled
<b>Clearing House Fees</b>	<ul style="list-style-type: none"> <li>• 1.75 bps per leg (a fee holiday will be applied for the March 2014 expiry)</li> <li>• Floor of 0.01</li> </ul>

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re information on CFDs please click on the following link: [www.jse.co.za/ecfd](http://www.jse.co.za/ecfd)



Should you have any queries regarding CFDs, please contact the Equity Derivatives team on 011 520-7793 or [alsi@jse.co.za](mailto:alsi@jse.co.za)