

MARKET NOTICE

 Johannesburg
 Stock Exchange

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

Number: 141/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 4 April 2018

SUBJECT: NEW INDEX FUTURE - FTSE/JSE CAPPED SHAREHOLDER ALL SHARE INDEX (DALC)

Name and Surname: Valdene Reddy
Designation: Head - Equity and Equity Derivatives

The following Index Future has been added to the list with immediate effect and will be available for trading as from today. Insofar as any contractual provision set out below is inconsistent with the rules and regulations (“Rules”) of the JSE Limited (“JSE”), the Rules will prevail unless the JSE expressly permits the Parties to give effect to their contractual provisions.

Summary Contract Specifications

GENERAL TERMS	
Description	Index Future (cash-settled)
Index Code	J433
Underlying	FTSE/JSE Capped Shareholder Weighted All Share Index (J433)
Exchange	JSE Limited
Contract Size (Multiplier)	10 (i.e. each future references the index, multiplied by 10 ZAR)
Quotations	In whole index points
Minimum Price Movement	One index point on-screen otherwise 4 decimals (i.e. 0.0001) Off Screen
Option Strike Intervals	50 index points
JSE Trading Fees	Index Futures and Options fees as set by the exchange from time-to-time https://www.jse.co.za/content/JSEpricingItems/MPL/JSE%20Price%20List%202018%20-%20Issuers,%20Services%20and%20Trading.pdf
Initial Margin *	R 12 340

Class Spread Margin *	R 6 170
V.S.R. *	3.5

PROCEDURE FOR EXPIRATION	
Expiration Dates	21 June 2018, 20 September 2018 Further expiration dates may be added upon request
Valuation Time	Scheduled Closing Time on the JSE on Future Close-Out
Reference Price	The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date
Settlement Method	Cash - Settlement

*The JSE reserves the right to amend the levels of the Initial Margin, Class Spread Margin and V.S.R.

Should you have any queries regarding this notice, please contact edm@jse.co.za.

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>