



SERVICE HOTLINE

REFERENCE NUMBER: 53/2018

16 March 2018

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

PUBLISHING OF CAPTURED DELTA OPTION TRADES AND STRUCTURED OPTION TRADES (I.E "DOTS & SOTS")

Clients are referred to Market Notice 431/2017 issued on 3 October 2017 in which clients were advised of the new reporting process of Delta Option Trade (DOT) and Structured Option Trade (SOT) transactions whereby members will be permitted to enter and report DOT and SOT trades directly onto the ATS themselves, without the need for prior referral to the exchange.

Clients are reminded that the JSE will publish all DOT and SOT transactions at a 15 minute interval from 09h00 until 14h30 on the JSE website. This will serve as a replacement of publishing DOT/SOT transaction details via the front end market announcements. The announcements will be available on the following link
<https://www.jse.co.za/trade/derivative-market/delta-option-trades>

The JSE will continue publishing a daily detailed report of all DOT and SOT transactions which still may be found on the JSE website:
(<https://www.jse.co.za/downloadable-files?RequestNode=/Safex/Reported%20DOT%20and%20SOT>)

For accuracy of this report we require members to **use the correct trade types (DOT or SOT)** when capturing these options trades. DOTS and SOTS must be reported as soon as possible and without delay after the parties have concluded the transaction and the option writer has secured the necessary deltas.

Market / Service:

JSE Derivative Markets

- Commodity Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or e-mail customersupport@jse.co.za

Issued By:

JSE Trading