

MARKET NOTICE

Number: 216/2026

Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

Date: 29 May 2026

SUBJECT: INDEX FUTURE (FTSE/JSE TRADABLE PROPERTY INDEX) - PROP INDEX FUTURE

Name and Surname: Vuyo Mashiqua

Designation: Head - Equity and Equity Derivatives

Dear Client,

The following instrument 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
Index Future Code	18JUN26 PROP
Index Stock Future (DIN)	PROP Index Cash Base 10
Underlying	FTSE/JSE Tradable Property Index Bloomberg Code: J800PR Index
Index type	Price Return
Index Future Currency	South African Rand
Exchange	JSE Limited
Contract Size (Multiplier)	10
Quotations	Price per future to two decimal places (i.e. 0.01)
Minimum Price Movement	One one-hundredth of one Rand (i.e. 0.01)
JSE Trading Fees	Index Futures fees as set by the exchange: JSE Price List 2026

PROCEDURE FOR EXPIRATION	
Expiration Dates	18 June 2026, 17 September 2026, 17 December 2026, 18 March 2027 Further expiration dates may be added upon request
Valuation Time	Scheduled Closing Time on the JSE on the Expiration Dates
Reference Price	The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date
Settlement Method	Cash Settlement

FOR OFFICE USE ONLY	
Instrument Type	Index Future
Instrument Underlying Type (Index/Stock/Bask/Other)	Index
Underlying Code	PROP
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No

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 Market Notice, please e-mail: edm@jse.co.za

This Market Notice is available on the JSE website at: [JSE Market Notices](#)