Johannesburg Stock Exchange
One Exchange Square Gwen Lane Sandown South Africa
Private Bag X991174 Sandton 2146
T +27 11 520 7000 | F +27 11 520 8584
jse.co.za

MARKET NOTICE

Number: **307/2026**

Relates to:
☐ Equity Market
☒ Equity Derivatives Market
☐ Commodity Derivatives Market
☐ Currency Derivatives Market
☐ Interest Rate Derivatives Market
☐ Bond Market
☐ Bond ETP Market

Date: 14 August 2026

SUBJECT: **INDEX FUTURE (FTSE/JSE CAPPED TOP 40 TOTAL RETURN) – CTRM MINI FUTURE**

Name and Surname: Helina Andhee
Designation: Chief Officer - Capital Markets

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	17 Sep 26 CTRM MINI
Index Stock Future (DIN)	CTRM Index Cash Mini 1
Underlying	FTSE/JSE Capped Top 40 Total Return **Bloomberg Code:** J300T Index
Index type	Total Return
Index Future Currency	South African Rand
Exchange	JSE Limited
Contract Size (Multiplier)	1
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	17 Sep 2026, 17 Dec 2026, 18 Mar 2026, and 17 Jun 2026 **Further expiration dates may be added upon request**
Valuation Time	On Expiration dates the Standard SAFEX quarterly expiry time (normally 12:15pm on expiry date) For standard quarterly expiries Or; The Official closing time as published by the listed Exchange for Standard Monthly or Any Day expiries.
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	CTRM
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, please contact the Structured Product team on 011 520-7812\7981 or Edm@jse.co.za

This Market Notice will be available on the website: JSE Market Notice