

MARKET NOTICE

Number: 083/2023

Relates to:

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

Date: 24 February 2023

SUBJECT: INDEX FUTURES – SYNTHETIC FUTURE

Name and Surname: Langa Manqele

Designation: Head – Equity and Equity Derivatives

Dear Client,

Market participants were previously required to list and trade some Index futures as synthetic futures. In line with client centricity and as part of our ongoing enhancements of our equity listed derivatives products, we have aligned our systems and processes to list and trade these Index futures as pure delta 1 with immediate effect.

This improvement does not impact any downstream or reporting processes.

Please contact edm@jse.co.za for derivative listing inquiries.

This Market Notice is available on the website at <https://clientportal.jse.co.za/communication/jse-market-notices>