

MARKET NOTICE

 Johannesburg
 Stock Exchange

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Number: 449/2020
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 8 August 2020

SUBJECT: SINGLE STOCK FUTURE (SXCX) AND SINGLE STOCK DIVIDEND NEUTRAL (SXCP) – SATRIX MSCI CHINA ETF (STXCHN)

Name and Surname: Langa Manqele
Designation: Head - Equity and Equity Derivatives

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	Single Stock Future: Cash Settled
DIN Code	STXCHN Single Stock Cash Base 100
Description	Single Stock Future Dividend Neutral: Cash Settled
DIN Code	STXCHN Single Stock Dividend Neutral Cash Base 100
Underlying	Satrix MSCI China ETF – JSE Code: STXCHN
ISIN	ZAE000288361
Exchange	JSE Limited
Contract Size (Multiplier)	100 (i.e. each future references 100 shares)
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	https://www.jse.co.za/content/JSE Pricing Items/MPL/JSE%20Price%20List%202020%20-%20Issuers%20Services%20and%20Trading.pdf

PROCEDURE FOR EXPIRATION	
Expiration Dates	17 September 2020 Further expiration dates may be added upon request
Expiry Type	Standard Expiry
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

*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 cando@jse.co.za

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