

MARKET NOTICE

Number: 071/2021

Relates to:

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

Date: 26 February 2021

SUBJECT: SINGLE STOCK FUTURE (18MAR21 SYG500 CSH) AND
(18MAR21 SYG500 PHY) - SYGNIA ITRIX S&P 500 ETF

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
Single Stock Future Code	18MAR21 SYG500 CSH
Single Stock Future (DIN)	SYG500 Single Stock Cash Base 100
SSF Currency	South African Rand
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)
ISIN Number	ZAE000208963
Option Strike Intervals	One one-hundredth of one Rand (i.e. 0.01)

JSE Trading Fees	Single Stock Futures fees as set by the exchange JSE Fees 2021
-------------------------	---

PROCEDURE FOR EXPIRATION	
Expiration Dates	18 March 21, 17 June 21, 16 September 21, 16 December 21 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 and Physical

FOR OFFICE USE ONLY	
Instrument Type	SSF
Instrument Underlying Type (Index/Stock/Bask/Other)	Stock
Underlying Code	SYG500
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 is available on the website at <https://clientportal.jse.co.za/communication/jse-market-notices>