

MARKET NOTICE

 Johannesburg
 Stock Exchange

 Tel: +27 11 520 7000
www.jse.co.za
Number: 536/2021

Relates to:

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

Date: 18 November 2021

SUBJECT: **SINGLE STOCK FUTURE (15 DEC 21 REN PHY) AND
 SINGLE STOCK DIVIDEND NEUTRAL FUTURE (15 DEC 21 REN PHY DN)**

Name and Surname: Langa Manqele

Designation: Head – Equity and Equity Derivatives

Dear Client,

The following SSF 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)
Single Stock Future Code	15DEC21 REN PHY
Single Stock Future (DIN)	REN Single Stock Cash Base 100
Single Stock Dividend Neutral Future Code	15DEC21 REN PHY DN
Single Stock Dividend Neutral Future (DIN)	REN Single Stock Dividend Neutral Physical Base 100
SSF Currency	South African Rand
Underlying ISIN	ZAE000202610
Underlying	Renegen Limited Bloomberg Code: REN SJ EQUITY

Contract Size (Multiplier)	100 (i.e. each future references 100 shares)
Exchange	JSE Limited
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	IDX Futures fees as set by the exchange from time-to-time: JSE Fees 2021

EXPIRATION PROCEDURE	
Expiration Date	15 Dec 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	Physical-Settlement

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

Should you have any queries regarding this notice, please contact structuredproducts@jse.co.za

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