

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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**Number:** 398/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**DATE** 20 September 2017

**SUBJECT:** NEW CONTRACTS LOADED - TREATMENT OF DB X-TRACKERS - NAME CHANGE TO SYGNIA  
 ITRIX - 13TH SEPTEMBER 2017 (EX-DATE)

**Name and Surname:** Ashraf Stemmet  
**Designation:** Head of Clearing and Settlement - Post Trade Services

The following new contracts have been added to the list with immediate effect.

Contract Code	Instrument Description	Expiry Date	Initial Margin	Spread Margin	VSR	SSMR	Nominal
SEUC	ECFD on SYG	2018/03/15	5	2	3.5	0	1
SJPC	ECFD on SYG	2018/03/15	2	1	3.5	0	1
SUSC	ECFD on SYG	2018/03/15	3	1	3.5	0	1
SWDC	ECFD on SYG	2018/03/15	4	1	3.5	0	1
SWDF	SYGNIA ITRIX MSCI WORLD	2017/12/21	0	0	1	0	100
SWDQ	SYGNIA ITRIX MSCI WORLD	2017/12/21	382	85	3.5	0	100
SEUF	SYGNIA ITRIX EUROSTOXX50 Dividend Future	2017/09/21	0	0	1	0	100
SEUQ	SYGNIA ITRIX EUROSTOXX50	2017/09/21	497	250	3.5	0	100

SJPF	SYGNIA ITRIX MSCI JAPAN Dividend Future	2017/09/21	0	0	1	0	100
SJPQ	SYGNIA ITRIX MSCI JAPAN	2017/09/21	141	40	3.5	0	100
SUKF	SYGNIA ITRIX FTSE100 Dividend Future	2017/09/21	0	0	1	0	100
SUKQ	SYGNIA ITRIX FTSE100	2017/09/21	918	600	3.5	0	100
SUSF	SYGNIA ITRIX MSCI US Dividend Future	2017/09/21	0	0	1	0	100
SUSQ	SYGNIA ITRIX MSCI US	2017/09/21	290	90	3.5	0	100
SEUF	SYGNIA ITRIX EUROSTOXX50 Dividend Future	2017/12/21	0	0	1	0	100
SEUQ	SYGNIA ITRIX EUROSTOXX50	2017/12/21	497	250	3.5	0	100
SJPF	SYGNIA ITRIX MSCI JAPAN Dividend Future	2017/12/21	0	0	1	0	100
SJPQ	SYGNIA ITRIX MSCI JAPAN	2017/12/21	141	40	3.5	0	100
SUKF	SYGNIA ITRIX FTSE100 Dividend Future	2017/12/21	0	0	1	0	100
SUKQ	SYGNIA ITRIX FTSE100	2017/12/21	918	600	3.5	0	100
SUSF	SYGNIA ITRIX MSCI US Dividend Future	2017/12/21	0	0	1	0	100
SUSQ	SYGNIA ITRIX MSCI US	2017/12/21	290	90	3.5	0	100

Please note that the Minimum Price Movement for the above contracts is R 0.01.

Please note the above contract was added in lieu of the name change on DBX Trackers.

Should you have any queries please contact [Clearops@jse.co.za](mailto:Clearops@jse.co.za) or +27 11 520-7349

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