

MARKET NOTICE

Number: 334/2024
Relates to: Equity Market
 Equity Derivatives Market
 Commodity Derivatives Market
 Currency Derivatives Market
 Interest Rate Derivatives Market
 Bond Market
 Bond ETP Market

Date: 12 November 2024

SUBJECT: SINGLE STOCK FUTURE (19 DEC 24 PMR) - PREMIER GROUP LIMITED (SSF)

Name and Surname: Valdene Reddy
Designation: Director - Capital Markets

Dear Client,

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: (Physically Settled)
Single Stock Future Code	19 DEC 24 PMR PHY
Single Stock Future (DIN)	PMR Single Stock Physical Base 100
Single Stock Future Dividend Neutral Code	19 DEC 24 PMR PHY DN
Single Stock Future Dividend Neutral (DIN)	PMR Single Stock Dividend Neutral Physical 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)
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 Price List 2024

PROCEDURE FOR EXPIRATION	
Expiration Dates	19 DEC 24, 20 Mar 25, 19 JUN 25, 18 SEP 25 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

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Instrument Type	SSF
Instrument Underlying Type (Index/Stock/Bask/Other)	Stock
Underlying Code	PMR
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 JSE website at: [JSE Market Notices](#)