

## MARKET NOTICE

**Number:** 354/2023

**Relates to:**

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

**Date:** 28 September 2023

**SUBJECT:** SINGLE STOCK FUTURE (21DEC23 HCI PHY) – HOSKEN CONS INV LTD

**Name and Surname:** Langa Manqele

**Designation:** Head – Equity and Equity Derivatives

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	
<b>Description</b>	Single Stock Future: (Physical Settled)
<b>Single Stock Future Code</b>	21DEC23 HCI PHY
<b>Single Stock Future (DIN)</b>	HCI Single Stock Physical Base 100
<b>SSF Currency</b>	South African Rand
<b>Exchange</b>	JSE Limited
<b>Contract Size (Multiplier)</b>	100 (i.e., each references future 100 shares)
<b>Quotations</b>	Price per future to two decimal places (i.e., 0.01)
<b>Minimum Price Movement</b>	One one-hundredth of one Rand (i.e., 0.01)
<b>ISIN Number</b>	ZAE000003257
<b>Option Strike Intervals</b>	One one-hundredth of one Rand (i.e., 0.01)
<b>JSE Trading Fees</b>	Single Stock Futures fees as set by the exchange - <a href="#">JSE Price List 2023</a>

PROCEDURE FOR EXPIRATION	
<b>Expiration Dates</b>	21 DEC 23 Further expiration dates may be added upon request
<b>Valuation Time</b>	Scheduled Closing Time on the JSE on the Expiration Dates
<b>Reference Price</b>	The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date
<b>Settlement Method</b>	Physical Settlement

FOR OFFICE USE ONLY	
Instrument Type	SSF
Instrument Underlying Type (Index/Stock/Bask/Other)	Stock
Underlying Code	HCI
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 regarding this Market Notice please contact the EDM Team: [EDM@jse.co.za](mailto:EDM@jse.co.za)

This Market Notice is available on the JSE website at: [JSE Market Notices](#)