

MARKET NOTICE

 Johannesburg
 Stock Exchange

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www.jse.co.za

Number: 224/2022
Relates to:
 Equity Market
 Equity Derivatives Market
 Commodity Derivatives Market
 Currency Derivatives Market
 Interest Rate Derivatives Market
 Bond Market
 Bond ETP Market

Date: 3 May 2022

SUBJECT: **SINGLE STOCK FUTURE (15 JUN 22 KST PHY) AND
 SINGLE STOCK DIVIDEND NEUTRAL FUTURE (15 JUN 22 KST 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: (Physical Settled)
Single Stock Future Code	15JUN22 KST PHY
Single Stock Future (DIN)	KST Single Stock Physical Base 100
Single Stock Dividend Neutral Future Code	15JUN22 KST PHY DN
Single Stock Dividend Neutral Future (DIN)	KST Single Stock Dividend Neutral Physical Base 100
SSF Currency	South African Rand
Underlying ISIN	ZAE000191417
Underlying	PSG Konsult Limited Bloomberg Code: KST 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 Price List 2022

EXPIRATION PROCEDURE	
Expiration Date	15 JUN 22,15 SEP 22,15 DEC 22 16 MAR 23, 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	KST
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No

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

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