

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 289/2022

Relates to:

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

Date: 3 June 2022

SUBJECT: SINGLE STOCK FUTURE (15JUN22 CCO PHY) AND
SINGLE STOCK DIVIDEND NEUTRAL FUTURE (15JUN22 CCO PHY DN)

Name and Surname: Langa Manqele
Designation: Head – Equity and Equity Derivatives

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
Single Stock Future Code	15JUN22 CCO PHY
Single Stock Future (DIN)	CCO Single Stock Physical Base 100
Single Stock Future Dividend Neutral Code	15JUN22 CCO PHY DN
Single Stock Future Dividend Neutral Code (DIN)	CCO 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)
ISIN Number	ZAD000414498
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 2022

PROCEDURE FOR EXPIRATION	
Expiration Dates	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	SSF
Instrument Underlying Type (Index/Stock/Bask/Other)	Stock
Underlying Code	CCO
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 website at <https://clientportal.jse.co.za/communication/jse-market-notice>