

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 329/2021

Relates to:

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

Date: 6 August 2021

SUBJECT: SINGLE STOCK FUTURE (16SEP21 HDC PHY) AND
SINGLE STOCK DIVIDEND NEUTRAL FUTURE (16SEP21 HDC PHY DN)

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	
Description	Single Stock Future: (Physically Settled)
Single Stock Future Code	16SEP21 HDC PHY
Single Stock Future (DIN)	HDC Single Stock Physical Base 100
Single Stock Dividend Neutral Future Code	16SEP21 HDC PHY DN
Single Stock Dividend Neutral Future (DIN)	HDC 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	ZAE000003273
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 Fees 2021

PROCEDURE FOR EXPIRATION	
Expiration Dates	16 September 2021, 15 December 2021, 17 March 2022, 15 June 2022 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	HDC
Non-Linear Flag (Y/N)	No
Zero fee OTM Flag (Y/N)	No

Should you have any queries please regarding this Market Notice please e-mail edm@jse.co.za

This Market Notice is available on the website at <https://clientportal.jse.co.za/communication/jse-market-notices>