

## MARKET NOTICE

Johannesburg  
Stock Exchange

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[www.jse.co.za](http://www.jse.co.za)

**Number:** 298/2019  
**Relates to:** ☐ Equity Market  
☒ Equity Derivatives  
☐ Commodity Derivatives  
☐ Interest Rate and Currency Derivatives  
**Date:** 27 September 2019

**SUBJECT:** SINGLE STOCK FUTURE (19DEC19 IAP) – INVESTEC AUSTRALIA PROPERTY FUND (SSF)

**Name and Surname:** Valdene Reddy  
**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	
<b>Description</b>	Single Stock Future: (Physically Settled)
<b>Single Stock Future Code</b>	19 DEC19 IAP PHY
<b>Single Stock Future (DIN)</b>	IAP 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 future references 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>	AU0000046005

<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="#">SSF Pricelist</a>
<b>Initial Margin *</b>	470
<b>Class Spread Margin *</b>	235
<b>V.S.R. *</b>	4.5

<b>PROCEDURE FOR EXPIRATION</b>	
<b>Expiration Dates</b>	19 December 2019 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

<b>FOR OFFICE USE ONLY</b>	
<b>Instrument Type</b>	SSF
<b>Instrument Underlying Type (Index/Stock/Bask/Other)</b>	Stock
<b>Underlying Code</b>	IAP
<b>Non-Linear Flag (Y/N)</b>	NO
<b>Zero fee OTM Flag (Y/N)</b>	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](mailto:edm@jse.co.za)