
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
www.jse.co.za

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Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

Date: 25 February 2020

SUBJECT: SUSPENSION OF SOYA CONTRACT EXPIRIES

Name and Surname: Raphael Karuaihe
Designation: Head - Commodities

Dear Market Participants

The JSE will be suspending the March and May 2021 Soya futures contracts; this follows the decision to introduce location differentials for Soya as per Prof Robert's recommendation. The locations differentials will be implemented for the 2021-2022 marketing season, listing of Soya contracts for the 2021-2022 season has to be postponed until the finalization and publication of the location differentials.

The suspension will be effective Monday, 24 February 2020. There is no open interest on the expiries.

The effort is to improve price discovery, liquidity, and overall performance of the futures contract. We apologise for the inconvenience caused but hope this is in the best interest of the industry.

Should you have any queries please contact Commodities team on 011 520 7039 or e-mail commodities@jse.co.za

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