

MARKET NOTICE

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Number: 334/2020
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Currency Derivatives
 Interest Rate Derivatives

Date: 2 July 2020

SUBJECT: **SUSPENSION OF SINGLE STOCK FUTURES WHICH NO LONGER MEET CLEARABILITY REQUIREMENTS**

Name and Surname: Alex Comninios
Designation: Head of Risk

Dear JSE Stakeholder

The shares listed in the table below no longer meet [JSE Clear’s listing requirements](#) for Single Stock Futures (SSFs) and International Derivative Exchange (IDXs), specifically they do not meet the liquidity requirements as underlyings of SSFs and IDXs.

Contracts in these names without open interest will be suspended (if they are not already) while existing positions in these contracts will not be allowed to roll to the next expiry. No further expiries will be created on these names. The IMR% will be increased incrementally to 100% over the next two weeks.

Alpha Code	Bloomberg Ticker	Name
IWRDI	IWRD LN Equity	IShares MSCI World
TGO	TGO SJ Equity	Tsogo Sun Hotels LTD
AFH	AFH SJ Equity	Alexander Forbes Group Holdings (Pty) Ltd
MTA	MTA SJ Equity	Metair Investments LTD
ITU (suspended)	ITU SJ Equity	INTU Properties PLC

Should the above shares meet the clearability requirements for SSFs in future, JSE Clear will consider listing new SSF expiries on request.

The shares listed in the table below are within 85% of the ADVT requirement for SSF listings. The IMR% of these contracts will be increased incrementally to 100% over the next two weeks (if they are not already). All expiries will remain active i.e. will not be suspended.

Alpha Code	Bloomberg Ticker	Name
GND	GND SJ Equity	Grindrod Ltd
AHB	AHB SJ Equity	Arrowhead Properties LTD
TRE	TRE SJ Equity	Trencor LTD
EOH	EOH SJ Equity	EOH Holdings LTD

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

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