

## MARKET NOTICE

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### **SUBJECT: AFRICAN BANK INVESTMENTS LIMITED (“ABIL”) DERIVATIVES POSTIONS FOR SEPTEMBER AND DECEMBER 2014 CONTRACTS**

Members are advised that the JSE has been requested to list new derivative securities on ABIL pursuant to the expiration of the September and December 2014 African Bank Futures and Options contracts. After careful consideration of these requests and with due regard to the JSE’s regulatory duties and responsibilities, the JSE has decided not to list any derivatives securities on ABIL due to the fact that the ABIL equity securities remain suspended and the fact that any derivative securities on ABIL currently do not meet the requirements for listing on the Equities Derivatives Market of the JSE.

Therefore, based on the above–

- All Futures and Options contracts will expire and be closed out in the relevant September 2014 and December 2014 Futures Close Outs.
- Pursuant to the expiry of the physically settled ABIL SSFs, settlement will be effected in accordance with the contract specifications of these SSFs and the transfer of the ABIL shares from the short position holder to the long position holder will be permitted in accordance with the provisions of section 12(4) of the Financial Markets Act, 19 of 2012. These transfers must be effected through the equity market trading system using the off book trade type OX.

Should members have any queries or comments in respect of the above, they should contact JSE Risk on 011 520 7713 or at [risk@jse.co.za](mailto:risk@jse.co.za)