

MARKET NOTICE

Number: 102/2024
Relates to: Equity Market
 Equity Derivatives Market
 Commodity Derivatives Market
 Currency Derivatives Market
 Interest Rate Derivatives Market
 Bond Market
 Bond ETP Market

Date: 03 April 2024

SUBJECT: ASSESSMENT OF DERIVATIVE CONTRACTS AGAINST CLEARING REQUIREMENTS

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Designation: Chief Risk Officer - JSE Clear

Dear JSE Stakeholder

The shares listed in the table below were evaluated against the JSE Clear’s [clearable products requirements](#) for Single Stock Futures (SSFs), International Derivatives (IDXs) and basket futures. The treatment of the contracts on shares that do not meet the liquidity requirements as underlyings of SSFs and IDXs are detailed below.

1. Contracts on the below shares which have no open interest will be suspended on Thursday, 4 April 2024. No further expiries will be created on these names.

Alpha Code	Bloomberg Ticker	Name
AIP	AIP SJ EQUITY	Adcock Ingram Hldgs Ltd
AMCI	AMC US EQUITY	AMC Entertainment Holdings
MPWI	MPW US EQUITY	Medical Properties Trust Inc
VOWI	VOW GR EQUITY	Volkswagen AG
STXGOV	STXGOV SJ EQUITY	Satrix SA Bond Portfolio
BSK080	SSU SJ EQUITY / TSG SJ EQUITY	Southern Sun / Tsogo Sun

2. The ADVT of the shares listed in the table below is less than 85% of the ADVT and/or Market Capitalisation requirement for SSF or IDX listings. Expiries with open interest will remain active until expiry (stipulated in table below). All other expiries will be suspended on Thursday, 4 April 2024. The IMR% of the remaining active contracts will be adjusted to the IMR% on the dates indicated in the table below. Position-holders will not be able to roll their positions past the furthest active expiry.

Alpha Code	Bloomberg Ticker	Name	IMR%	Expiries which will remain active (not suspended)
SBPP	N/A	Standard Bank Preference Shares	26% - 5 Apr 2024	20JUN24 SBPP PHY DN
BLU	BLU SJ EQUITY	Blue Label Telecoms Ltd	45% - 5 Apr 2024 75% - 3 May 2024 100% - 17 May 2024	20JUN24 BLU PHY DN 20MAR25 BLU CSH CFD RODI
MTA	MTA SJ EQUITY	Metair Investments	75% - 5 Apr 2024 100% - 3 May 2024	20JUN24 MTA PHY DN
MKR	MKR SJ EQUITY	Montauk Renewables Inc	50% - 5 Apr 2024 75% - 3 May 2024 100% - 17 May 2024	20JUN24 MKR PHY DN

For any queries regarding the location of the files containing these parameters, please contact the Client Service Centre (CSC) on +27 11 520 7777 or CustomerSupport@jse.co.za

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

This Market Notice is available on the JSE website at: [JSE Market Notices](#)