

MARKET NOTICE

 Johannesburg
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Number: 322/2020
Relates to:
 Equity Market
 Equity Derivatives
 Commodity Derivatives
 Currency Derivatives
 Interest Rate Derivatives

Date: 23 June 2020

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

Name and Surname: Alex Comninos
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), specifically they do not meet the liquidity requirements as underlyings of SSFs. There are currently no open positions in these SSFs. As such existing SSF expiries will be suspended (if they are not already) and no further expiries will be created on these names.

Alpha Code	Bloomberg Ticker	Name
ACL	ACL SJ EQUITY	Arcelormittal SA
AEG	AEG SJ EQUITY	Aveng Limited
APF	APF SJ EQUITY	Accelerate Property Fund
ASC	ASC SJ EQUITY	Ascendis Health Ltd
DLT	DLT SJ EQUITY	Detla Property Fund
ETFGLD	ETFGLD SJ EQUITY	1INVEST GOLD ETF
ETFSWX	ETFSWX SJ EQUITY	1INVEST SWIX 40 ETF
ETFT40	ETFT40 SJ EQUITY	1INVEST TOP 40 ETF
LBR	LBR SJ EQUITY	Libstar Holdings LTD
LEW	LEW SJ EQUITY	Lewis Group LTD
LTE	LTE SJ EQUITY	LightHouse Capital
MPT	MPT SJ EQUITY	MPACT Ltd
MUR	MUR SJ EQUITY	Murray And Roberts

NVS	NVS SJ EQUITY	Novus Holdings
PHM	PHM SJ EQUITY	Phumelela Gaming
RBX	RBX SJ EQUITY	Raubex Group
RFG	RFG SJ EQUITY	RFG Holdings
SDO	SDO SJ EQUITY	Stadio Holdings
STXDIV	STXDIV SJ EQUITY	Satrix Dividend Plus
STXRAF	STXRAF SJ EQUITY	Satrix RAFI 40 Index Portfolio
STXRES	STXRES SJ EQUITY	Satrix RESI
STXSWX	STXSWX SJ EQUITY	Satrix SWIX
SYGJP	SYGJP SJ EQUITY	Sygnia ITRIX MSCI Japan
TON	TON SJ EQUITY	Tongaat Hewlett

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

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-notices-and-circulars>