

MARKET NOTICE

Number: 347/2020
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Currency Derivatives
 Interest Rate Derivatives

Date: 9 July 2020

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

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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. As such existing expiries have been suspended and no further expiries will be created on these names.

Alpha Code	Bloomberg Ticker	Name
STP	STP SJ EQUITY	Stenprop Limited
AVV	AVV SJ EQUITY	Alviva Holding Ltd
ZCL	ZCL SJ EQUITY	Zarclear Holdings Ltd
IVT	IVT SJ EQUITY	Invicta Holding Ltd
QFH	QFH SJ EQUITY	Quantum FoLtd
IYCI	IYC US Equity	iShares US Consumer Services ETF
IYKI	IYK US Equity	iShares US Consumer Goods

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

Additionally, please be informed that derivatives on the shares listed in the table below were suspended in the past because they didn't meet either clearing or other requirements.

Alpha Code	Bloomberg Ticker	Name
SAMI	SAM US EQUITY	Boston Beer Company Inc
UHRI	UHR SW EQUITY	Swatch Group SA
DANOI	BN FP EQUITY	Danone SA
EATI	EAT US EQUITY	Brinker International Inc
ETFPLD	ETFPLD SJ EQUITY	1InvestPalladium ETF
ETFPLT	ETFPLT SJ EQUITY	1InvestPlatinum ETF
SYGUS	SYGUS SJ EQUITY	Sygnia ITRIX MSCI US

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

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