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## MARKET NOTICE

Johannesburg  
Stock Exchange

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[www.jse.co.za](http://www.jse.co.za)

**Number:** 365/2020

Relates to:

- Equity Market
- Equity Derivatives
- Commodity Derivatives
- Currency Derivatives
- Interest Rate Derivatives

Date: 21 July 2020

**SUBJECT:** UNSUSPENSION OF IDX - ISHARES MSCI WORLD - IWRDI

**Name and Surname:** Alex Comninos

**Designation:** Head of Risk

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Dear JSE Stakeholder

Per Market Notice 334/2020 published on 2 July 2020, the JSE informed clients that certain contracts (without exposures i.e. existing client positions) would be suspended as the underlyings of those contracts did not meet all the requirements specified in the [JSE Clear Listing framework](#).

The list included IDXs (International Derivatives) on the ETF iShares MSCI World (IWRDI). On request from clients, the JSE has re-evaluated IWRDI considering inter alia the liquidity of the underlying as well as that of other related and very highly correlated instruments and have decided to continue listing IWRDI derivatives at an Initial Margin Requirement of 35%.

The derivatives on IWRDI that were suspended have accordingly been unsuspended.

Should you have any queries regarding this notice, please contact [Risk@jse.co.za](mailto:Risk@jse.co.za)

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