

MARKET NOTICE

Number: 551/2020

Relates to:

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

Date: 12 October 2020

SUBJECT: **TERMINATION OF A BASKET FUTURE AND OPTIONS ON BSK032 DUE TO THE DELISTING OF PEREGRINE HOLDINGS (PGR)**

Name and Surname: Langa Manqele

Designation: Head of Equities and Equity Derivatives

The JSE would like to inform you that all contracts i.e. Futures and Options listed on BSK032 have been terminated effective 8 October 2020, as we will not be able to price BSK032 post the delisting of Peregrine Holdings (PGR) from the main board of the JSE Ltd. which occurred on 8 October 2020. BSK032 was created as a consequence of a corporate action (unbundling) by Peregrine Holdings (PGR) into ZAR Clear Holdings (ZCL).

There is currently no open interest on BSK032. Contracts in BSK032 without open interest have been terminated. No further expiries will be created on BSK032.

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

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