

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 047/2021

Relates to:

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

Date: 18 February 2021

SUBJECT: SUSPENSION OF FUTURES WHICH NO LONGER MEET CLEARABILITY REQUIREMENTS

Name and Surname: Alex Comminos

Designation: Chief Risk Officer - JSE Clear

Dear JSE Stakeholder

The shares listed in the tables below no longer meet [JSE Clear's Clearability 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.

Contracts in these names without open interest will be suspended (if they are not already). No further expiries will be created on these names.

Alpha Code	Bloomberg Ticker	Name
1038I	1038 HK EQUITY	CK Infrastructure Holdings
CDEVI	CDEV US EQUITY	Centennial Resource Development
LTE	LTE SJ EQUITY	Lighthouse Capital

Should the above shares meet the clearability requirements in future, JSE Clear will consider listing new expiries on request.

The ADVT of the shares listed in the table below is less than 85% of the ADVT requirement for SSF listings. All expiries without open interest will be suspended. The IMR% of the remaining active contracts will be adjusted to the VAR% indicated in the table below on Friday, 19 February 2021. Position-holders will not be able to roll their positions past the furthest expiry that remains active (stipulated in table below).

Alpha Code	Bloomberg Ticker	Name	VaR%	Furthest Expiry
COH	COH SJ EQUITY	Curro holdings Ltd	63%	18MAR21 COH CFD RODI 17JUN21 COH PHY DN 17JUN21 COH PHY DN CA1
GND	GND SJ EQUITY	Grindrod Ltd	48%	17JUN21 GND PHY DN
SNH	SNH SJ EQUITY	Steinhoff International	100%	18MAR21 SNH CASH CFD SABOR 17JUN21 SNH PHY DN
SUI	SUI SJ EQUITY	Sun international Ltd	66%	17JUN21 SUI PHY DN
TRE	TRE SJ EQUITY	Trencor Ltd	100%	17JUN21 TRE PHY DN

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

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