

MARKET NOTICE

Number: 092/2021

Relates to:

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

Date: 10 March 2021

SUBJECT: **SUSPENSION AND DELISTING OF INACTIVE DERIVATIVE CONTRACTS ON FTSE/JSE GENERAL RETAILERS INDEX**

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Designation: Head - Equities & Equity Derivatives

Dear JSE Clients

Effective from Tuesday, 23 March 2021, the FTSE/JSE General Retailers Index (J537) will be split into two indices, namely FTSE/JSE Consumer Services (JS4021) and FTSE/JSE Retailers (JS4041).

Below is a list of futures currently listed on the J537 Index. However, there is no open interest on any of the contracts.

Universal ID	Code	Expiry	Underlying
1062219	15DEC21 GERE	2021-12-15	J537
1059270	16SEP21 GERE	2021-09-16	J537
1056544	17JUN21 GERE	2021-06-17	J537
1065746	17MAR22 GERE	2022-03-17	J537
1053258	18MAR21 GERE	2021-03-18	J537

These contracts will be suspended and delisted with immediate effect. No further expiries will be created.

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>