

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 211/2021

- Relates to:
- Equity Market
 - Equity Derivatives Market
 - Commodity Derivatives Market
 - Currency Derivatives Market
 - Interest Rate Derivatives Market
 - Bond Market
 - Bond ETP Market

Date: 27 May 2021

SUBJECT: ASSESSMENT OF DERIVATIVE CONTRACTS AGAINST LISTING REQUIREMENTS

Name and Surname: Alex Comninos

Designation: Chief Risk Officer

Dear Client,

The shares listed in the table below were evaluated against the JSE Clear's [clearable products requirements](#) for Single Stock Futures (SSFs) and International Derivative Exchange (IDXs). The treatment of the contracts on shares that do not meet or now meet the liquidity requirements as underlyings of SSFs and IDXs are detailed below.

Contracts on the below shares without open interest have been suspended. No further expiries will be created on these names.

Alpha Code	Bloomberg Ticker	Name
ETFPLT	ETFPLT SJ EQUITY	1INVEST PLATINUM
HEDJI	HEDJ US EQUITY	WISDOMTREE EUROP HEDGED

The ADVT of the share 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 VAR% of the remaining active contracts will be adjusted to the VAR% indicated in the table below on Friday, 28 May 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
HCI	HCI SJ EQUITY	Hosken Consolidated Investments Ltd	100%	17JUN21 HCI PHY DN

The ADVT of the share listed in the table below is within 85% of the ADVT requirement for SSF listings. The IMR% of these contracts will be increased on 28 May 2021 to the VAR% stipulated in the table below. All expiries will remain active i.e. will not be suspended.

Alpha Code	Bloomberg Ticker	Name	VAR%
MUR	MUR SJ EQUITY	Murray & Roberts Holdings	48%

Contracts on the underlying below was previously suspended as they ceased to meet the JSE Clear's listings requirements. The minimum liquidity criteria for listing derivative contracts on these underlyings are now being met and the contracts have therefore been unsuspending and the VAR% will be reduced on 28 May 2021.

Alpha Code	Bloomberg Ticker	Name
COH	COH SJ EQUITY	Curro Holdings Ltd

Should you have any queries please regarding this Market Notice please e-mail risk@jse.co.za

This Market Notice is available on the website at <https://clientportal.jse.co.za/communication/jse-market-notices>