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REFERENCE NUMBER: 226/2019

15 October 2019

INITIAL MARGIN ON DTOP FOR SETTLEMENT 15 OCTOBER 2019

Kindly be advised that the incorrect initial margin requirement was captured with the margin changes effective 14 October 2019 resulting in incorrect initial margin calls for settlement on 15 October 2019.

Impacted instruments are as follows:

Short Name	Correct IMR	Incorrect IMR
18JUN20 DTOP	9420	21652
19DEC19 DTOP	9253	21264
19MAR20 DTOP	9373	21538
16JAN20 DTOP	9297	21364
20FEB20 DTOP	9355	21498
21NOV19 DTOP	9230	21208
21MAY20 DTOP	9373	21542
16APR20 DTOP	9323	21428
17SEP20 DTOP	9444	21710
16JUL20 DTOP	9451	21724
20AUG20 DTOP	9496	21824
15OCT20 DTOP	9471	21772
17DEC20 DTOP	9550	21954

The correct IMRs will be used for processing at end of day on 15 October 2019 for settlement on 16 October 2019.

Interest on cash collateral due to customers will be calculated on the amount that was called.

We apologise for the inconvenience caused.

Market/s:

JSE Derivative Markets
• Equity Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this communication, please contact the JSE Clearing and Settlement team on +27 11 520 7349 or e-mail clearops@jse.co.za

Issued By:

ClearOps