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SERVICE HOTLINE

REFERENCE NUMBER: 84/2019

23 April 2019

INTEGRATED TRADING AND CLEARING (ITaC) EDM AND FXM MARGIN AND OPTIONS CALCULATORS

In preparation for ITaC Go live, clients are advised of the following new Equity Derivative and Currency Derivatives Margin and Options Calculators which will come into effect on Monday, 29 April 2019.

The margin calculators provide clients with the ability to enter a theoretical portfolio into a web-based application which determines the corresponding Initial Margin value.
www.jse.co.za/tools/margin-calculator

The options calculator provides members with the ability to determine the value of an option.

www.jse.co.za/tools/options-calculator

Please refer all queries relating to these documents via email to:
CustomerSupport@jse.co.za

Service:

JSE Derivative Markets

- Equity Derivatives
- Currency Derivatives

Environment(s):

ITaC Production

Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or CustomerSupport@jse.co.za

Issued By:

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