



Johannesburg
Stock Exchange

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SERVICE HOTLINE

REFERENCE NUMBER: 89/2019

6 May 2019

INTEGRATED TRADING AND CLEARING (ITaC) PROJECT – CHANGES TO THE DISPLAY OF THE INTEREST ON INITIAL MARGIN

Clients are advised of the intention by the JSE to make a field value display change to the South African Rates records for Equity Derivatives and Currency Derivatives Non-Live Market Data Records with effect from Tuesday, 7 May 2019.

The change affects the “**Interest on Initial Margin**” field, where the field will be produced multiplied by 100 (See below example):

AS-IS	TO-BE (Multiplied by 100)
00000.07040	00007.04000

Clients are advised that there are no changes to the “**Interest on Initial Margin**” field definitions, product layouts and specifications documents.

The following data records will be affected by the change:

Equity Derivatives

- South African Rates - RED Subtype 01
- South African Rates - RED Subtype 02
- South African Rates - RED Subtype 03

Currency Derivatives

- South African Rates - RCD Subtype 01
- South African Rates - RCD Subtype 02
- South African Rates - RCD Subtype 03

Please refer all queries to MDprojects@jse.co.za.

Market / Service:

JSE Equity Derivatives Market
JSE Currency Derivatives Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact +27 11 520 7777 or customersupport@jse.co.za

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