

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 209/2020
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 28 April 2020

SUBJECT: CHANGES TO CLASS SPREAD MARGIN REQUIREMENTS FOR WMAZ DERIVATIVE CONTRACTS

Name and Surname: Alex Comminos
Designation: Head of Risk

Dear JSE Stakeholder

Please note that new low season WMAZ CSMR margin parameters in accordance with seasonal CSMR revisions are to be implemented on Wednesday, 29 April 2020.

Short Name	Expiry Date	Current CSMR	New Low Season WMAZ CSMR
WMAZ	22-May-20	10 000	3 000
WMAZ	23-Jun-20	10 000	3 000
WMAZ	24-Jul-20	10 000	3 000
WMAZ	22-Sep-20	10 000	7 000
WMAZ	23-Dec-20	10 000	7 000
WMAZ	24-Mar-21	10 000	7 000
WMAZ	24-May-21	10 000	7 000
WMAZ	23-Jul-21	10 000	7 000

For any queries regarding the location of the files containing these parameters, please contact the Client Service Centre (CSC) on +27 11 520 7777 or CustomerSupport@jse.co.za

Should you have any queries regarding this notice, please contact risk@jse.co.za

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>