

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 127/2019
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 23 April 2019

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR DERIVATIVE MARKETS – EOH CONTRACTS

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Designation: Head of Risk

Dear JSE Stakeholder

Please note that new initial margin parameters for the EOH Contracts, to be implemented on 24 April 2019, can be found at these directories:

ShortName	EquityCode	ExpiryDate	IMR	VSR	CSMR	SSMR
EOHC	EOH	2020/03/19	6	6	1	0
EOHQ	EOH	2019/06/20	667	6	50	0
EOHQ	EOH	2019/09/19	679	6	50	0
EOHQ	EOH	2019/12/19	690	6	50	0
EOHQ	EOH	2020/03/19	703	6	50	0
EOHS	EOH	2019/06/20	667	6	50	0
EOHS	EOH	2019/09/19	679	6	50	0
EOHS	EOH	2019/12/19	690	6	50	0
EOHS	EOH	2020/03/19	703	6	50	0

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

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