

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 134/2019
Relates to: ☐ Equity Market
☒ Equity Derivatives
☐ Commodity Derivatives
☐ Interest Rate and Currency Derivatives
Date: 26 April 2019

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR DERIVATIVE MARKETS – XC47
CONTRACT

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Please note that new initial margin parameters for the XC47 contract, to be implemented on 26 April 2019, can be found at these directories:

ShortName	EquityCode	ExpiryDate	CallPutFut	IMR	VSR	CSMR
XC47	SPY U.S EQUITY	2020/03/24	F	3630	4.5	0

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>