
MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 137/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 29 March 2018

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR THE EQUITY DERIVATIVES MARKET

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Designation: Head of Risk

Dear JSE Stakeholder

Please note that new changes to initial margin parameters to be implemented on 4 April 2018 can be found on the directory below:

- EDM - [https://www.jse.co.za/downloadable-files?RequestNode=/Initial Margin Parameter Data/Official Initial Margin Parameters/EDM](https://www.jse.co.za/downloadable-files?RequestNode=/Initial%20Margin%20Parameter%20Data/Official%20Initial%20Margin%20Parameters/EDM)

(Please note that the file has been updated with new changes)

Please contact TMS on TMSPTS@jse.co.za for any queries regarding the location of these files.

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>