

MARKET NOTICE

Number: 147/2024
Relates to: Equity Market
 Equity Derivatives Market
 Commodity Derivatives Market
 Currency Derivatives Market
 Interest Rate Derivatives Market
 Bond Market
 Bond ETP Market

Date: 22 May 2024

SUBJECT: CHANGES TO SECURITIES COLLATERAL PARAMETERS FOR DERIVATIVE MARKETS

Name and Surname: Alex Comminos
Designation: Chief Risk Officer (JSE Clear)

Dear Client,

The securities collateral parameters will be adjusted as follows on **Monday, 27 May 2024**:

ISIN	Alpha Code	Haircut %	Max Amount
ZAG000016320	R186	6.96	880 059 541
ZAG000030404	R209	10.32	211 384 222
ZAG000077470	R213	8.98	330 486 811
ZAG000096173	R2 048	10.87	561 047 354
ZAG000106972	R2 044	10.59	276 001 915
ZAG000106998	R2 030	8.32	704 277 503
ZAG000107004	R2 032	9.3	685 932 683
ZAG000107012	R2 037	9.72	457 685 086
ZAG000125972	R2 035	9.53	603 099 921
ZAG000125980	R2 040	9.08	438 945 663

Further details on the on the determination of the securities collateral parameters can be found at this directory:

https://jseclear.jse.co.za/pdf/Jse%20Pdf/Resources/JSE_Clear_Collateral_Risk_Management_Framework_231102.pdf

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 is available on the JSE website at: [JSE Market Notices](#)