

MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
www.jse.co.za

Number: 232/2019
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 6 August 2019

SUBJECT: **CHANGES TO MARGIN REQUIREMENTS FOR DERIVATIVE MARKETS ON DTOP CANDO STRIKE
RESETTING OPTIONS**

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Please note that new initial margin parameters, to be implemented on Tuesday, 6 August 2019, can be found at these directories:

Short Name	Alpha Code	Instrument Master ID	Expiry Date	JSE Instrument Type	Update IMR	VSR	CSMR
03OCT19 DTOP CSH EXO XS37	J400	1040208	2019/10/03	EXOTIC OPTION	3160	7	805
03DEC19 DTOP CSH EXO XS51	J400	1042492	2019/12/03	EXOTIC OPTION	2640	7	465
22JAN20 DTOP CSH EXO XS53	J400	1043345	2020/01/22	EXOTIC OPTION	250	7	65
02APR20 DTOP CSH EXO XS55	J400	1047301	2020/04/02	EXOTIC OPTION	5050	7	70
02APR20 DTOP CSH EXO XS56	J400	1047317	2020/04/02	EXOTIC OPTION	180	7	70
19DEC19 DTOP CSH EXO XS35	J400	1026971	2019/12/19	EXOTIC OPTION	5420	7	0
19SEP19 DTOP CSH EXO XS34	J400	1026970	2019/09/19	EXOTIC OPTION	5000	7	0
19MAR20 DTOP CSH EXO XS36	J400	1041736	2020/03/19	EXOTIC OPTION	470	7	0
18JUN20 DTOP CSH EXO XS54	J400	1046023	2020/06/18	EXOTIC OPTION	440	7	0

- 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)

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>