
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
www.jse.co.za**Number:** 256/2020**Relates to:**
 Equity Market
 Equity Derivatives
 Commodity Derivatives
 Currency Derivatives
 Interest Rate Derivatives**Date:** 19 May 2020**SUBJECT:** CHANGES TO INITIAL MARGIN REQUIREMENTS FOR DERIVATIVE MARKETS**Name and Surname:** Alex Comninos**Designation:** Head of Risk

Dear JSE Stakeholder

The EDM IM Parameters file that was published yesterday, as per market notice 256/2020 was replaced at 09H05 this morning to correct the Shortname column.

The updated file can be found in this directory with the date, **19 May 2020** in the file name:

- EDM – <https://www.jse.co.za/downloadable-files?RequestNode=/Initial Margin Parameter Data/Official Initial Margin Parameters/EDM>

The initial margin parameters as per market notice 256/2020 will be implemented today, **19 May 2020**.

Apologies for the inconvenience.

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 will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>