
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
www.jse.co.za

Number: 246/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 4 May 2016

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR CAN-DO YMQQ

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Please note that the below initial margin requirements will take effect immediately for settlement on Thursday, 5 May 2016.

Code	IMR	CSM	VSR
YMQQ	2 100	1 100	3

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>