



MARKET NOTICE

Johannesburg
Stock Exchange

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

Number: 529A/2016

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

Date: 20 September 2016

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR GLOBAL MARKET DERIVATIVES

Name and Surname: Terence Saayman

Designation: Head of Risk

Dear JSE Stakeholder,

Please note that the attached initial margin requirements will take effect on Monday, 26 September 2016 for settlement on Tuesday, 27 September 2016.

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-notices-and-circulars>