
MARKET NOTICE

Johannesburg
Stock Exchange

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

Number: 607A/2016

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

Date: 1 November 2016

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR INTEREST RATE AND CURRENCY 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, 7 November 2016 for settlement on Tuesday, 8 November 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-notice-and-circulars>