



MARKET NOTICE

Johannesburg
Stock Exchange

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

Number: 688A/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 30 December 2016

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR AGRICULTURAL 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 Tuesday, 03 January 2017 for settlement on Wednesday, 04 January 2017

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>