

MARKET NOTICE

NOTICE NO. **89/2015**

RELATES TO

<input type="checkbox"/>	Equity Market
<input checked="" type="checkbox"/>	Equity Derivatives Market
<input type="checkbox"/>	Commodity Derivatives Market
<input type="checkbox"/>	Interest Rate & Currency Derivatives Market

DATE: **12 February 2015**

SUBJECT: **EQUITY DERIVATIVES FUTURES INITIAL MARGIN REQUIREMENTS (IMR'S)**

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 Market: Post trade and information services
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Please note the Initial Margin requirement for the below Quanto contract will change with immediate effect, for settlement on Friday, 13th February 2015:

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR
YKQQ	2015/06/19	342	171	5.00

Should you have any queries regarding the margin changes, please contact clearops@jse.co.za or risk@jse.co.za

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