
MARKET NOTICE

Number: 533A/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 1 September 2015

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR INTEREST RATE 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 September 2015 for settlement on Tuesday, 8 September 2015.

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>