MARKET NOTICE

Johannesburg
Stock Exchange

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Number: **564A/2015**

Relates to:
- ☐ Equity Market
- ☐ Equity Derivatives
- ☐ Commodity Derivatives
- ☒ Interest Rate and Currency Derivatives

Date: 14 September 2015

SUBJECT: **INITIAL MARGIN DATA FOR SWAP FUTURES**

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Designation: Head of Risk

Dear JSE Stakeholder

Please note that the data in the spreadsheet that accompanies this document will be used as the basis to quantify portfolio level initial margin requirements for swap futures, from 14 September 2015 to 18 September 2015. A new data set will be published on Friday, 18 September 2015 for implementation Monday, 21 September 2015.

If you have any questions with regards to 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***