
MARKET NOTICE

Number: 701A/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 17 November 2015

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR CURRENCY DERIVATIVES

Name and Surname: Terence Saayman

Designation: Head of Risk

Dear JSE Stakeholder

Please note that due to excessive price movements observed over the past week, the attached initial margin requirements for Zambian Kwacha/ZAR currency futures will take effect on Wednesday, 18 November 2015 for settlement on Thursday, 19 November 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>