
MARKET NOTICE

Johannesburg
Stock Exchange

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

Number: 27A/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 23 January 2017

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR INTEREST RATE AND CURRENCY 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, 30 January 2017 for settlement on Tuesday, 31 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>