

**MARKET NOTICE**Johannesburg  
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[www.jse.co.za](http://www.jse.co.za)

Relates to:  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives

Date: June 2019

**SUBJECT:** PRICE CHANGES EFFECTIVE 29 APRIL 2019**Name and Surname:** Alicia Greenwood  
**Designation:** Director – Post Trade Services

Dear JSE Client

JSE Clear has revised its pricing for post-trade risk management in the derivatives market since the ITaC project was successfully implemented on 29 April 2019. The current and previous pricing inclusive of VAT is reflected in the table below:

Market	Current Rate (basis points)	Previous Rate (basis points)
Equity Derivatives	17.0 bps	20.0 bps
Currency Derivatives	17.0 bps	12.5 bps
Commodity Derivatives	17.0 bps	20.0 bps
Interest Rate Derivatives	12.5 bps	12.5 bps

The pricing for interest rate derivatives will be reviewed when this market migrates onto the new ITaC platform and benefits from its enhanced risk management capabilities.

The price changes are as per Market Notice 49/2018.

Should you have any queries regarding this notice, please contact [customersupport@jse.co.za](mailto:customersupport@jse.co.za).