

MARKET NOTICE

Johannesburg Stock Exchange

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

Number:	352A/2015
Relates to:	☐ Equity Market
	☑ Equity Derivatives
	☐ Commodity Derivatives
	☐ Interest Rate and Currency Derivatives
Date:	2 June 2015
SUBJECT:	CHANGES TO INITIAL MARGIN REQUIREMENTS FOR EQUITY 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, 8 June 2015 for settlement on Tuesday, 9 June 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-notices-and-circulars