

## MARKET NOTICE

**Number:** 087/2025

**Relates to:**

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

**Date:** 17 MARCH 2025

**Subject:** CHANGES TO INITIAL MARGIN REQUIREMENTS FOR DERIVATIVE MARKETS

**Name and Surname:** Alex Comninos

**Designation:** Chief Risk Officer - JSE Clear

Dear JSE Stakeholder

Please note that Can-do initial margin parameters will be updated on **Wednesday, 19 March 2025**.

The new parameters can be found here:

[https://www.jse.co.za/downloadable-files?RequestNode=/Initial Margin Parameter Data/Official Initial Margin Parameters/EDM](https://www.jse.co.za/downloadable-files?RequestNode=/Initial%20Margin%20Parameter%20Data/Official%20Initial%20Margin%20Parameters/EDM)

For any queries regarding the location of the files containing these parameters, please contact the Client Service Centre (CSC) on +27 11 520 7777 or [CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za)

Should you have any queries regarding this Market Notice, please e-mail: [CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za) or [JSEClearInfo@jse.co.za](mailto:JSEClearInfo@jse.co.za)

This Market Notice is available on the JSE website at: [JSE Market Notices](#)

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**Company Secretary:** GA Brookes

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