

## MARKET NOTICE

**Number:** 236/2024

**Relates to:**

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

**Date:** 15 August 2024

**SUBJECT:** CORRECTION TO PUBLISHED INITIAL MARGIN REQUIREMENTS FOR THE EQUITY DERIVATIVE MARKET

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**Designation:** Chief Risk Officer (JSE Clear)

Dear Client

Please be informed that the initial margin parameters published on Monday, 12 August 2024 for the Equity Derivative market have been corrected and can be found at this directory:

- EDM – [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)

The correct initial margin parameters were implemented yesterday, Wednesday, 14 August 2024. Please note that margining has not been impacted by the errors in the published file.

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: [risk@jse.co.za](mailto:risk@jse.co.za)

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