

## MARKET NOTICE

**Number:** 302/2024

**Relates to:**

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

**Date:** 09 October 2024

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

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

Dear Client

Please be informed that the market notice dated 4 October 2024 for Changes to Initial Margin Requirements for Derivative Markets, reference [JSE Service Hotline 295/2024](#), indicated that the new initial margin parameters for the Equity Derivative and Currency Derivative markets were to be implemented yesterday on Tuesday, 8 October 2024. The new initial margin parameters along with Cando IMRs, which remain as published on 4 October 2024, will be implemented **today, 9 October 2024**. Apologies for any inconveniences caused.

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)

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