

MARKET NOTICE

Number: 338/2023

Relates to:

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

Date: 18 September 2023

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR DERIVATIVE MARKETS

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Designation: Chief Risk Officer - JSE Clear

Dear JSE Stakeholder

Market notice [Market Notice 330/2023](#) refers.

Please be informed that the new initial margin parameters for the Equity Derivative and Currency Derivative markets that were scheduled to be implemented on **Friday, 15 September 2023**, were implemented this morning, **18 September 2023**.

Apologies for the delay and the inconvenience.

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

Should you have any queries regarding this Market Notice please e-mail risk@jse.co.za

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