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## **MARKET NOTICE**

Number:	364/2024
Relates to:	☐ Equity Market
	☐ Equity Derivatives Market
	☐ Commodity Derivatives Market
	☐ Currency Derivatives Market
	☑ Interest Rate Derivatives Market
	☐ Bond Market
	☐ Bond ETP Market
Date:	04 December 2024
SUBJECT:	CHANGES TO INITIAL MARGIN REQUIREMENTS FOR DERIVATIVE MARKETS
Name and Surname:	Alex Comninos
Designation:	Chief Risk Officer (JSE Clear)
Designation.	Chief Risk Officer (13E Clear)
Dear Client,	
Dear Chefft,	
The bond futures profit and loss vectors will be updated on 4 December 2024 and implemented on 6 December 2024.	
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The bond futures profit and loss vectors can be found at this directory:	

• IRD – <a href="https://www.jse.co.za/downloadable-files?RequestNode=/Initial Margin Parameter Data/Official Initial Margin Parameters/IRC/Fixed Income">https://www.jse.co.za/downloadable-files?RequestNode=/Initial Margin Parameter Data/Official Initial Margin Parameters/IRC/Fixed Income</a>

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 <a href="mailto:CustomerSupport@jse.co.za">CustomerSupport@jse.co.za</a>

Should you have any queries regarding this notice, please contact <a href="risk@jse.co.za">risk@jse.co.za</a>

This Market Notice is available on the JSE website at: JSE Market Notices