
MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 122A/2017

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

Date: 28 March 2017

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR GLOBAL MARKET DERIVATIVES

Name and Surname: Terence Saayman

Designation: Head of Risk

Dear JSE Stakeholder,

Please note that the attached initial margin requirements will take effect on Monday, 3 April 2017 for settlement on Tuesday, 4 April 2017.

Should you have any queries regarding this notice, please contact risk@jse.co.za.

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>