
MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
www.jse.co.za

Number: 134A/2017

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

Date: 3 April 2017

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR INTEREST RATE AND CURRENCY 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 Wednesday, 5 April 2017 for settlement on Thursday, 6-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-notices-and-circulars>