



MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 373A/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 31 August 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 Monday 4 September 2017 for settlement on Tuesday 5 September 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>