
MARKET NOTICE

Number: 447A/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 12 October 2017

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR EQUITY 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, 16 October 2017 for settlement on Tuesday, 17 October 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>