

**MARKET NOTICE**

**Number:** 46A/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 6 February 2017

**SUBJECT:** CHANGES TO INITIAL MARGIN REQUIREMENTS FOR AGRICULTURAL DERIVATIVES

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**Designation:** Head of Risk

Dear JSE Stakeholder

Please note that the attached initial margin requirements will take effect on Monday, 13 February 2017 for settlement on Tuesday, 14 February 2017.

Should you have any queries regarding this notice, please contact [risk@jse.co.za](mailto:risk@jse.co.za).

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