

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 43/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 7 February 2018

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR XS09

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Please note that the initial margin requirements on the table below will take effect on the dates specified on the table.

ShortName	ExpiryDate	Current IMR	Effective Date		
			Thursday: 2018/02/08	Monday: 2018/02/12	Thursday: 2018/02/15
XS09	2018/10/23	1320	2820	4320	5820

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>