

MARKET NOTICE

Number: 50/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 15 February 2018

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR BC05

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 Monday, 19 February 2018 for settlement on Tuesday, 20 February 2018.

ShortName	ExpiryDate	IMR	CSMR	SSMR	VSR
BC05	2018/06/21	1507	467	0	2.5

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>