

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 90/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 9 March 2018

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR SNH

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Please note that the initial margin requirements on the table below took effect on Friday, 9 March 2018 for settlement on Monday, 12 March 2018.

ShortName	ExpiryDate	IMR	CSMR	SSMR	VSR
SNHC	2018/03/15	4	1	100	3.5
NSXQ	2018/03/15	387	70	0	3.5
NSXQ	2018/06/21	395	70	0	3.5
SFYQ	2018/03/15	399	70	0	3.5
SFYQ	2018/06/21	406	70	0	3.5
SNHQ	2018/03/15	383	100	100	3.5
SNHQ	2018/06/21	391	100	100	3.5
SNHQ	2018/09/20	397	100	100	3.5
SNHQ	2018/12/20	404	100	100	3.5
SNHS	2018/03/15	383	100	100	3.5
SNHS	2018/06/21	391	100	100	3.5

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-notice-and-circulars>