
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
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Number: 197/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 22 May 2017

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR YPSQ

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 22 May 2017 for settlement on Tuesday, 23 May 2017.

| ShortName | ExpiryDate | IMR | CSMR | VSR |
|-----------|------------|--------|------|-----|
| YPSQ | 2018/03/15 | 37,415 | 0 | 4.5 |

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>