
MARKET NOTICEJohannesburg
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Number: 174/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 8 May 2018

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR BT08

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Please note that the following initial margin requirement changes, to be implemented on 8 May 2018 for settlement on 9 May 2018.

ShortName	ExpiryDate	IMR	CSMR	SSMR	VSR
BT08	2018/09/20	16 765	640		2.5

Should you have any queries regarding this notice, please contact risk@jse.co.za

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