

**MARKET NOTICE**

**Number:** 284/2018  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 16 July 2018

**SUBJECT:** CHANGES TO INITIAL MARGIN REQUIREMENTS FOR XC27 AND XC30

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**Designation:** Head of Risk

Dear JSE Stakeholder

Please note that the following initial margin requirement changes, to be implemented on 23 July 2018 for settlement on 16 July 2018.

ShortName	ExpiryDate	IMR	CSMR	SSMR	VSR
XC27	2018/07/23	1 210	605	0	4.5
XC30	2018/10/22	1760	880	0	4.5

Should you have any queries regarding this notice, please contact [risk@jse.co.za](mailto:risk@jse.co.za)

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