

MARKET NOTICE

Number: 354/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 10 August 2017

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR EIMG

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder,

Please note the Initial Margin requirement for the below IDX contract expiries will change with immediate effect, for settlement on Friday, 11 August 2017:

ShortName	ExpiryDate	IMR	VSR	CSMR	SSMR
EIMG	18-Sep-17	45	4.5	30	0
EIMG	18-Dec-17	45	4.5	30	0

Should you have any queries regarding the margin changes, 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>