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**MARKET NOTICE**Johannesburg  
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**Number:** 351/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 4 August 2017

**SUBJECT:** CHANGES TO INITIAL MARGIN REQUIREMENTS FOR XS06

**Name and Surname:** Terence Saayman  
**Designation:** Head of Risk

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Dear JSE Stakeholder

Please note that the initial margin requirements on the table below will take effect on Monday 7 August 2017 for settlement on Tuesday, 8 August 2017.

ShortName	ExpiryDate	IMR	CSMR	SSMR	VSR
XS06	2018/03/02	3880	1940	0	4

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

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notices-and-circulars>