

## MARKET NOTICE

**Number:** 324/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 14 July 2017

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

**Name and Surname:** Terence Saayman

**Designation:** Head of Risk

Dear JSE Stakeholder

Please note that the initial margin requirements on the table below will take effect on Friday, 14 July 2017 for settlement on Monday, 17 July 2017 (please note that the contract is being reconfigured into a negative going instrument i.e. CSMR is set to 0).

ShortName	ExpiryDate	IMR	CSMR	SSMR	VSR
YPKQ	2017/12/18	2700	0	0	5

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

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