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MARKET NOTICE

Number: 351A/2016

Relates to:

- Equity Market
- Equity Derivatives
- Commodity Derivatives
- Interest Rate and Currency Derivatives

Date: 28 June 2016

SUBJECT: CHANGES TO EXOTIC CAN-DO MARGINS

Name and Surname: Valdene Reddy

Designation: Head – Equity and Equity Derivatives

Please note the changes to initial margin requirements (as attached), with effect Tuesday 28 June 2016, for settlement on Wednesday 29 June 2016.

*The JSE reserves the right to amend the levels of the Initial Margin, Class Spread Margin and V.S.R.

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

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