

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 465/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 25 August 2016

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR SOYBEAN QUANTO

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Please note that the attached initial margin requirements will take effect on Friday 26 August 2016 for settlement on Monday, 29 August 2016.

ShortName	ExpiryDate	IMR	*IMR %	IMR Change	CSMR	VSR	SSMR
QSBN	12-Oct-16	5 200	10.40%	100	2 600	3.5	-
QSBN	09-Feb-17	5 200	10.40%	100	2 600	3.5	-
XQSB	26-Aug-16	5 300	10.40%	600	2 650	3.5	-
XQSB	28-Oct-16	5 200	10.40%	1 844	2 600	3.5	-

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

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