



MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 622A/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 10 November 2016

SUBJECT: CHANGES TO EXOTIC CAN-DO MARGINS

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Designation: Head – Equity and Equity Derivatives

Please note the changes to initial margin requirements (as attached), with effect Thursday 10 November 2016, for settlement on Friday 11 November 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-notices-and-circulars>