

MARKET NOTICE

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NOTICE NO. 001 A

RELATES TO

<input type="checkbox"/>	Equity Market
<input checked="" type="checkbox"/>	Equity Derivatives Market
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<input type="checkbox"/>	Interest Rate & Currency Derivatives Market

DATE: 5 January 2015

SUBJECT: EQUITY DERIVATIVES FUTURES INITIAL MARGIN REQUIREMENTS (IMR'S)

Name and Surname: **Brett Kotze**

Designation: Head of Operations – Clearing & Settlement

Market: Post trade and information services

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The attached changes to initial margin requirements will take effect on Monday 12th January 2015 for settlement on Tuesday, 13th January 2015.

An updated list of all EDM Initial Margin requirements will be posted on the following website on Monday, 12th January 2015.

https://www.jse.co.za/downloadable-files?RequestNode=/Safex/Margin_Requirements/2015

Should you have any queries regarding the margin changes, please contact 011 520 7349 or clearops@jse.co.za or risk@jse.co.za