

MARKET NOTICE

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NOTICE NO. 96A/2015

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DATE: 16 February 2015

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR EQUITIES DERIVATIVES

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Dear JSE Stakeholder

Please note that the attached initial margin requirements will take effect on Monday 23 February 2015 for settlement on Tuesday, 24 February 2015.

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

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