

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 478/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 4 August 2015

SUBJECT: MARGIN CHANGES – BANK AND GERE CONTRACTS

Name and Surname: Brett Kotze
Designation: Head of Operations – Clearing and Settlement

Amendment to margin requirements

Please note the following amendment to margin requirements, with effect from Tuesday, 4 August 2015 for settlement on Wednesday, 5 August 2015

| ShortName | ExpiryDate | IMR | *IMR % | CSMR | VSR | SSMR |
|-----------|------------|-------|--------|------|-----|------|
| BANK | 2015/09/17 | 7 238 | 9.29% | 370 | 3.0 | 0 |
| BANK | 2015/12/17 | 7 317 | 9.29% | 370 | 3.0 | 0 |
| GERE | 2015/09/17 | 6 846 | 8.19% | 1200 | 1.0 | 0 |
| GERE | 2015/12/17 | 6 944 | 8.19% | 1200 | 1.0 | 0 |

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

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