



MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
www.jse.co.za

Number: 608A/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 8 October 2015
SUBJECT: CHANGES TO EXOTIC CANDO MARGINS
Name and Surname: Paolo Govetto
Designation: Head Structured Products

Please note the changes to initial margin requirements (as attached), with effect Thursday, 8 October 2015 for settlement on Friday, 09 October 2015.

*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-notice-and-circulars>