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## MARKET NOTICE

Johannesburg  
Stock Exchange

Tel: +27 11 520 7000  
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**Number:** 61615A  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 15 October 2015  
**SUBJECT:** Changes to Exotic Cando Margins  
**Name and Surname:** Paolo Govetto  
**Designation:** Head - Structured Products

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Please note the changes to initial margin requirements (as attached), with effect from Thursday 15 October 2015, for settlement on Friday 16 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](mailto:valuations@jse.co.za).

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