
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
www.jse.co.za

Number: 690/2015

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

DATE 10 November 2015

SUBJECT: CHANGE TO INITIAL MARGIN REQUIREMENT

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

Please note the Initial Margin requirement for the below IDX contract will change with immediate effect, for settlement on Wednesday, 11 November 2015:

| Contract Code | Expiry Date | Fixed Margin | Spread Margin | VSR |
|---------------|-------------|--------------|---------------|-----|
| DRIG | 2015/12/11 | <u>115</u> | <u>60</u> | 4.5 |
| DRIG | 2016/03/14 | <u>115</u> | <u>60</u> | 4.5 |

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

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