

**MARKET NOTICE**

Johannesburg  
Stock Exchange

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**Number:** 702/2015  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 17 November 2015

**SUBJECT:** Margin Changes - Affiliated Managers Group : AMG US Equity (AMMG)

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**Designation:** Head - Structured Products

**Amendment to Margin Requirements**

Please note the following amendment to margin requirements, with effect today, 17 November 2015 for settlement on Wednesday, 18 November 2015.

| Short Name | Expiry Date | IMR | CSM | VSR |
|------------|-------------|-----|-----|-----|
| AMMG       | 2015/12/11  | 391 | 196 | 4.5 |
| AMMG       | 2016/03/14  | 391 | 196 | 4.5 |

\*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 [structuredproducts@jse.co.za](mailto:structuredproducts@jse.co.za)

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