



MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 744A/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 27 November 2015

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR EQUITY DERIVATIVES

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Due to increased volatility, the attached initial margin requirements for futures and eCFDs on Lonmin Plc. will take effect on Monday 30 November 2015 for settlement on Tuesday, 1 December 2015. The JSE will continue to proactively monitor the accuracy of these initial margins.

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

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