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**MARKET NOTICE**

**Number:** 782A/2015

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

**Date:** 11 December 2015

**SUBJECT:** Changes to Exotic Can-Do Margins

**Name and Surname:** Terence Saayman

**Designation:** Head :Risk Management

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Please note the changes to initial margin requirements (as attached), with effect Monday 14<sup>th</sup> December 2015, for settlement on Tuesday 15<sup>th</sup> December 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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