



MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 789A/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 14 December 2015
SUBJECT: Changes to Exotic Can-Do Margins
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Designation: Head :Risk Management

Please note the changes to initial margin requirements (as attached), with effect Tuesday 15th December 2015, for settlement on Thursday 17th 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

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