

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

Date: 22 February 2016

SUBJECT: CHANGES TO IDX (IEFG) MARGINS

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Designation: Head – Equity and Equity Derivatives

Please note the changes to Initial Margin Requirements to IDX contract IEFG, with immediate effect for clearing Tuesday 23rd February 2016.

Short Name	Expiry Date	Equity Code	IMR	CSM	VSR
IEFG	3/14/2016	EI FP EQUITY	207	104	4.5
IEFG	6/13/2016	EI FP EQUITY	207	104	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

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