
MARKET NOTICE

Number: 636A/2015

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

Date: 22 October 2015

SUBJECT: CHANGES TO EXOTIC CANDO MARGINS

Name and Surname: Paolo Govetto

Designation: Head Structured Products

Please note the changes to initial margin requirements (as attached), with effect Thursday, 22 October 2015, for settlement on Friday, 23 October 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>