
MARKET NOTICE

Number: 816A/2015

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

Date: 22 December 2015

SUBJECT: Changes to Exotic Can-Do Margins

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Designation: Head :Structured Products

Please note the changes to initial margin requirements (as attached), with effect Tuesday 22nd December 2015, for settlement on Wednesday 23rd 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>