
MARKET NOTICE

Number: 298A/2016

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

Date: 1 June 2016

SUBJECT: CHANGES TO EXOTIC CAN-DO MARGINS

Name and Surname: Valdene Reddy

Designation: Head – Equity and Equity Derivatives

Please note the changes to initial margin requirements (as attached), with effect Wednesday, 1 June 2016 for settlement on Thursday, 2 June 2016.

*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>