
MARKET NOTICEJohannesburg
Stock ExchangeTel: +27 11 520 7000
www.jse.co.za**Number:** 493A/2022

Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

Date: 6 October 2022**SUBJECT:** CHANGES TO AVERAGE DAILY VALUE TRADED FOR LOCAL INDICES**Name and Surname:** Alex Comninos**Designation:** Chief Risk Officer (JSE Clear)

Dear Client,

Please be informed that new Average Daily Value Traded parameters (ADVT) for the J200, J400 and J430 indices will be **implemented tomorrow, Friday, 7 October 2022**. Published ADVT values are available at the link below:

[Published ADVT Values - 7-10-2022](#)

ADVT is an input in the JSE Clear Margin Methodology, used in the calculation of the Liquidation Period Add-on margin.

For more detail on the Liquidation Period Add-on component of the margin methodology please refer to section 4 of the document available at the link below:

[JSE Clear Margin Methodology.pdf](#)

Should you have any queries regarding this Market Notice, please e-mail risk@jse.co.za

This Market Notice is available on the website at <https://clientportal.jse.co.za/communication/jse-market-notice>