

**MARKET NOTICE**

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**Number:** F7090  
**Date:** 24 June 2014

**Subject:** Changes to Exotic Can Do Margins

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Please note the changes to initial margin requirements (as attached), with effect Wednesday, 25 June 2014 for settlement on Thursday, 26 June 2014

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
YIJQ	Dec-14	<u>2 030</u>	<u>1 015</u>	5.00	
YIHQ	Dec-14	<u>3 342</u>	<u>1 671</u>	5.00	

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on 011 520-7096\7981 or [cando@jse.co.za](mailto:cando@jse.co.za)