

**MARKET NOTICE**

Johannesburg  
Stock Exchange

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**Number:** 112/2016  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 29 February 2016

**SUBJECT:** CHANGES TO EXOTIC CAN-DO (YMNQ) MARGINS

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**Designation:** Head – Equity and Equity Derivatives

Please note the changes to Initial Margin Requirements to Exotic Can-Do (YMNQ), with immediate effect for clearing Tuesday 1<sup>st</sup> of March 2016.

Short Name	Expiry Date	IMR	CSM	VSR
YMNQ	11/29/2016	720	360	2

\*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 [structuredproducts@jse.co.za](mailto:structuredproducts@jse.co.za)

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