

MARKET NOTICE

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Subject: Changes to Initial Margin Requirements OGZG

Please note the Initial Margin requirement for the contract OGZG will change to the below with immediate effect, for settlement on Wednesday 14 May 2014

| Contract Code | Expiry Date | Fixed Margin | Spread Margin | VSR | SSMR |
|---------------|-------------|--------------|---------------|-----|------|
| OGZG | 2014/06/13 | <u>17</u> | 5 | 3.5 | |

Should you have any queries regarding the margin changes, please contact André Koen on 011 520-7469 or andrek@jse.co.za / safexops@jse.co.za / risk@jse.co.za