

**MARKET NOTICE**

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**Number:** F7031  
**Date:** 15 May 2014

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**Subject: Changes to Initial Margin Requirements TENG**

Due to the Corporate Action on the contract TENG (refer to NoteF7022), the Initial Margin requirement will change to the below with immediate effect, for settlement on Friday 16 May 2014

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR
TENG	2014/06/13	<u>19</u>	5	7.0
TENG	2014/09/15	<u>19</u>	5	7.0

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