

MARKET NOTICE

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Subject: Changes to Initial Margin Requirements

The below changes to Quanto initial margin requirements will take effect on Friday, 1st August 2014 for settlement on Monday, 4th August 2014.

Contract Code	Expiry Date	IMR	CSM	VSR
XZ1Q	2014/09/22	52	26	3.5
YGBQ	2014/09/22	12	6	3.5
YGYQ	2014/09/22	22	11	5
YHUQ	2014/08/18	1 541	771	3.5
YHVQ	2014/08/18	34	17	3.5
YHWQ	2014/08/18	5 561	2 781	3.5
YHXQ	2014/08/18	3 024	1 512	3.5
YHYQ*	2014/08/15	4 850	2 425	3.5
YIBQ	2014/09/22	2 256	1 128	5
YICQ	2014/09/22	1 580	790	5
YIDQ*	2014/09/22	20 783	10 392	5
YIEQ	2014/09/22	733	367	5
YIFQ	2014/09/22	10 956	5 478	5
YIOQ	2014/10/20	4 529	2 265	5
YIPQ	2014/10/20	829	415	5
YIRQ	2014/10/20	4 737	2 369	5
YISQ	2014/10/20	158	79	5

**IDX Future*

Should you have any queries regarding the margin changes, please contact cando@jse.co.za / risk@jse.co.za