

MARKET NOTICE

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Subject: Changes to Initial Margin Requirements ABL

Please note the Initial Margin requirement for the below contracts with the underlying of ABL will change with immediate effect, for settlement Tuesday, 12 August 2014

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	SSMR
ABLC	19-Mar-15	1	1	3	1
ABLQ	18-Sep-14	35	20	3	20
ABLQ	18-Dec-14	35	20	3	20
ABLS	18-Sep-14	35	20	3	20
ABXQ	18-Sep-14	47	30	3	0
ABXQ	18-Dec-14	47	30	3	0

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