

MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000

Fax: +27 11 520 8584

www.jse.co.za

Number: F7182
Date: 29 August 2014

Brett Kotze

Designation Head of Operations – Clearing & Settlement

Division Post trade services

Tel +27 11 520 7587

Fax +27 11 520 8587

E-mail address: brettk@jse.co.za

Subject: Change to Initial Margin Requirements

The below changes to the Initial Margin Requirements will take effect Tuesday, 02 September 2014 for settlement on Wednesday, 03 September 2014.

| Contract Code | Expiry Date | IMR | CSM | VSR |
|---------------|-------------|------------|-----|-----|
| PNCQ | 18-Sep-14 | 550 | 25 | 3.5 |
| PNCQ | 18-Dec-14 | 550 | 25 | 3.5 |
| PNCS | 18-Dec-14 | 550 | 25 | 3.5 |

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