



Market Notice

Number: F4610

Date: 31 January 2011

Changes to Initial Margin Requirements

Please note the changes to initial margin requirements below with effect Monday, 31 January 2011 for settlement on Tuesday, 01 February 2011.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR
TDHQ	17/03/2011	80	30	16.5
TDHQ	15/06/2011	80	30	16.5

Should you have any queries regarding the margin changes, please contact Anthony Leibrandt on 011 520-7475 / anthonyl@jse.co.za or Stefan Steyn 011 520-7581 / stefans@jse.co.za

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Executive Directors: RM Loubser (CEO), JH Burke, FM Evans
NF Newton-King, LV Parsons **Non-Executive Directors:** HJ
Borkum (Chairman), AD Botha, MR Johnston, DM Lawrence, W
Luhabe, A Mazwai, NS Nematswerani, N Payne, G Serobe,
Company Secretary: GC Clarke