



## Market Notice

**Number:** F4662

**Date:** 07 March 2011

### Changes to Initial Margin Requirements

Please note the changes to initial margin requirements below with effect Monday, 07 March 2011 for settlement on Tuesday, 08 March 2011.

| <b>Contract Code</b> | <b>Expiry Date</b> | <b>Fixed Margin</b> | <b>Spread Margin</b> | <b>VSR</b> |
|----------------------|--------------------|---------------------|----------------------|------------|
| RMHQ                 | 17/03/2011         | 260                 | 50                   | 3.50       |
| RMHQ                 | 15/06/2011         | 260                 | 50                   | 3.50       |

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

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