



## Market Notice

**Number:** F4836

**Date:** 11 July 2011

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### Changes to margin requirements

Please note the following changes to margin requirements of MNDQ and MPTQ with effect from Monday 11 July 2011 for settlement on Tuesday 12 July 2011. Should you have any queries regarding the margin changes, please contact Imraan Hendrix on 011 520 7349 or [derivativestrading@jse.co.za](mailto:derivativestrading@jse.co.za)

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR
MNDQ	2011/09/15	550	140	4
MNDQ	2011/12/15	550	140	4
MNDQ	2012/03/15	550	140	4
MPTQ	2011/09/15	175	80	4
MPTQ	2011/12/15	175	80	4

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F Evans (CFO) **Non-Executive Directors:** HJ Borkum  
(Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence,  
A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne  
**Alternate Directors:** JH Burke, LV Parsons