



Market Notice

Number: F4961

Date: 20 September 2011

Changes to margin requirements

Please note the following changes to margin requirements with effect from Tuesday 20 September 2011 for settlement on Wednesday 21 September. Should you have any queries regarding the margin changes, please contact Imraan Hendrix on 011 520-7349 or imraanh@jse.co.za

Contract Name	Short Name	Expiry Date	Initial Margin	Spread	VSR	Nominal
Dec11 BIQQ	BIQQ	2011/12/15	2500	350	3.0	100
Dec11 AIQQ	AIQQ	2011/12/15	2000	150	3.0	100
Dec11 SLQQ	SLQQ	2011/12/15	200	20	2.5	100
Dec11 KIQQ	KIQQ	2011/12/15	5000	520	3.0	100
Dec11 NPQQ	NPQQ	2011/12/15	3000	125	2.5	100
Dec11 REQQ	REQQ	2011/12/15	1300	50	8.5	100
Dec11 NEQQ	NEQQ	2011/12/15	1100	125	2.5	100
Dec11 IVQQ	IVQQ	2011/12/15	550	100	3.0	100
Dec11 CFQQ	CFQQ	2011/12/15	500	30	10.0	100
Dec11 ANQQ	ANQQ	2011/12/15	3200	500	2.5	100
Dec11 SHQQ	SHQQ	2011/12/15	250	65	3.5	100
Dec11 SRQQ	SRQQ	2011/12/15	700	65	2.0	100

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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