



Market Notice

Number: F5016

Date: 18 October 2011

Changes to Initial Margin Requirements

Please note the following changes to initial margin requirements with effect from Tuesday, 18 October 2011 for settlement on Wednesday 19 October 2011. Should you have any queries regarding the margin changes, please contact derivativestrading@jse.co.za or 011 520 7469

Contract Name	Short Name	Expiry Date	Initial Margin	Spread	VSR	Nominal
Nov11 X1KQ	X1KQ	2011/11/04	5 200	2 600	3.3	10
Nov11 X1LQ	X1LQ	2011/11/04	12 000	6 000	3.2	10

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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