



Market Notice

Number: F5029

Date: 31 October 2011

Changes to Initial Margin Requirements

Please note the following changes to initial margin requirements with effect from Monday, 31 October 2011 for settlement on Tuesday 01 November 2011. Should you have any queries regarding the margin changes, please contact derivativestrading@jse.co.za or 011 520 7469

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR
TSCG	2011/12/19	5	3	6.00
TSCG	2012/03/19	5	3	6.00

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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