



## Market Notice

**Number:** F5006

**Date:** 12 October 2011

### Changes to Initial Margin Requirements

Please note the following changes to initial margin requirements with effect from Wednesday, 12 October 2011 for settlement on Thursday 13 October. Should you have any queries regarding the margin changes, please contact [derivativestrading@jse.co.za](mailto:derivativestrading@jse.co.za) or 011 520 7469

Contract Name	Short Name	Expiry Date	Initial Margin	Spread	VSR	Nominal
Jan12 X3SQ	X3SQ	2012/01/05	4500	2250	3.2	10

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**Executive Directors:** RM Loubser (CEO), NF Newton-King,  
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