



Market Notice

Number: Y641

Date 01 April 2011

Interest Rate Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the interest rate contracts are as follows and are effective, 08th April 2011 and settlement 11th April 2011.

Margin Requirements as at 01-April-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2011/05/05	1070	100	1.00	210	1850
R157	2011/08/04	1100	100	1.00	210	
R157	2011/11/03	1120	100	1.00	210	
R157	2012/02/02	1150	100	1.00	210	
R157	2012/05/03	1170	100	1.00	210	
R186	2011/05/05	2380	120	1.00	220	4120
R186	2011/08/04	2440	120	1.00	220	
R186	2011/11/03	2500	120	1.00	220	
R186	2012/02/02	2560	120	1.00	220	
R186	2012/05/03	2620	120	1.00	220	
R201	2011/05/05	890	100	1.00	220	1540
R201	2011/08/04	910	100	1.00	220	
R201	2011/11/03	930	100	1.00	220	
R201	2012/02/02	950	100	1.00	220	
R201	2012/05/03	980	100	1.00	220	
R203	2011/05/05	1200	100	1.00	200	2080
R203	2011/08/04	1230	100	1.00	200	
R203	2011/11/03	1260	100	1.00	200	
R203	2012/02/02	1280	100	1.00	200	
R203	2012/05/03	1310	100	1.00	200	
R204	2011/05/05	1330	100	1.00	200	2300
R204	2011/08/04	1360	100	1.00	200	
R204	2011/11/03	1400	100	1.00	200	
R204	2012/02/02	1430	100	1.00	200	
R204	2012/05/03	1460	100	1.00	200	
R206	2011/05/05	770	100	1.00	230	1330
R206	2011/08/04	790	100	1.00	230	
R206	2011/11/03	810	100	1.00	230	



JSE Limited Registration Number: 2005/022939/06

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Executive Directors: RM Loubser (CEO), NF Newton-King, F Evans (CFO), JH Burke, LV Parsons
Non-Executive Directors: HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne, G Serobe

Margin Requirements as at 01-April-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R206	2012/02/02	830	100	1.00	230	
R206	2012/05/03	850	100	1.00	230	
R207	2011/05/05	1430	100	1.00	200	2480
R207	2011/08/04	1460	100	1.00	200	
R207	2011/11/03	1500	100	1.00	200	
R207	2012/02/02	1530	100	1.00	200	
R207	2012/05/03	1570	100	1.00	200	
R208	2011/05/05	1520	100	1.00	190	2630
R208	2011/08/04	1550	100	1.00	190	
R208	2011/11/03	1590	100	1.00	190	
R208	2012/02/02	1630	100	1.00	190	
R208	2012/05/03	1660	100	1.00	190	
R209	2011/05/05	2160	110	1.00	220	3740
R209	2011/08/04	2220	110	1.00	220	
R209	2011/11/03	2270	110	1.00	220	
R209	2012/02/02	2320	110	1.00	220	
R209	2012/05/03	2380	110	1.00	220	
R213	2011/05/05	2070	100	1.00	220	3590
R213	2011/08/04	2120	100	1.00	220	
R213	2011/11/03	2170	100	1.00	220	
R213	2012/02/02	2220	100	1.00	220	
R213	2012/05/03	2270	100	1.00	220	
R189	2011/05/05	1330	100	1.00	270	2300
R189	2011/08/04	1370	100	1.00	270	
R189	2011/11/03	1400	100	1.00	270	
R189	2012/02/02	1430	100	1.00	270	
R189	2012/05/03	1460	100	1.00	270	
R197	2011/05/05	5550	280	1.50	330	9610
R197	2011/08/04	5690	280	1.50	330	
R197	2011/11/03	5820	280	1.50	330	
R197	2012/02/02	5960	280	1.50	330	
R197	2012/05/03	6100	280	1.50	330	
R202	2011/05/05	7450	370	1.50	650	12900
R202	2011/08/04	7630	370	1.50	650	
R202	2011/11/03	7810	370	1.50	650	
R202	2012/02/02	8000	370	1.50	650	
R202	2012/05/03	8180	370	1.50	650	
R210	2011/05/05	4530	230	1.50	310	7850
R210	2011/08/04	4640	230	1.50	310	
R210	2011/11/03	4750	230	1.50	310	
R210	2012/02/02	4860	230	1.50	310	
R210	2012/05/03	4970	230	1.50	310	
R211	2011/05/05	1350	100	1.50	200	2340
R211	2011/08/04	1380	100	1.50	200	
R211	2011/11/03	1410	100	1.50	200	
R211	2012/02/02	1450	100	1.50	200	
R211	2012/05/03	1480	100	1.50	200	

Margin Requirements as at 01-April-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R212	2011/05/05	2390	120	1.50	230	4140
R212	2011/08/04	2450	120	1.50	230	
R212	2011/11/03	2510	120	1.50	230	
R212	2012/02/02	2570	120	1.50	230	
R212	2012/05/03	2630	120	1.50	230	
GOVI	2011/05/05	42800	2140	1.00	1100	
GOVI	2011/08/04	43900	2140	1.00	1100	
GOVI	2011/11/03	45000	2140	1.00	1100	
GOVI	2012/02/02	46000	2140	1.00	1100	
GOVI	2012/05/03	47100	2140	1.00	1100	
OTHI	2011/05/05	46300	2320	1.00	1800	
OTHI	2011/08/04	47500	2320	1.00	1800	
OTHI	2011/11/03	48600	2320	1.00	1800	
OTHI	2012/02/02	49700	2320	1.00	1800	
OTHI	2012/05/03	50900	2320	1.00	1800	
ALBI	2011/05/05	43300	2170	1.00	1100	
ALBI	2011/08/04	44400	2170	1.00	1100	
ALBI	2011/11/03	45500	2170	1.00	1100	
ALBI	2012/02/02	46500	2170	1.00	1100	
ALBI	2012/05/03	47600	2170	1.00	1100	
AL13	2011/05/05	13100	1000	1.00	2800	
AL13	2011/08/04	13400	1000	1.00	2800	
AL13	2011/11/03	13700	1000	1.00	2800	
AL13	2012/02/02	14000	1000	1.00	2800	
AL13	2012/05/03	14400	1000	1.00	2800	
AL37	2011/05/05	32400	1620	1.00	2700	
AL37	2011/08/04	33200	1620	1.00	2700	
AL37	2011/11/03	34000	1620	1.00	2700	
AL37	2012/02/02	34800	1620	1.00	2700	
AL37	2012/05/03	35600	1620	1.00	2700	
AL7T	2011/05/05	55700	2790	1.00	2700	
AL7T	2011/08/04	57000	2790	1.00	2700	
AL7T	2011/11/03	58400	2790	1.00	2700	
AL7T	2012/02/02	59800	2790	1.00	2700	
AL7T	2012/05/03	61100	2790	1.00	2700	
AL12	2011/05/05	80100	4010	1.00	5200	
AL12	2011/08/04	82100	4010	1.00	5200	
AL12	2011/11/03	84000	4010	1.00	5200	
AL12	2012/02/02	86000	4010	1.00	5200	
AL12	2012/05/03	88000	4010	1.00	5200	
IGOV	2011/05/05	9000	1000	0.75	2500	
IGOV	2011/08/04	9300	1000	0.75	2500	
IGOV	2011/11/03	9500	1000	0.75	2500	
IGOV	2012/02/02	9700	1000	0.75	2500	
IGOV	2012/05/03	9900	1000	0.75	2500	
CRD1	2011/05/05	15800	1000	0.75	2600	
CRD1	2011/08/04	16200	1000	0.75	2600	

Margin Requirements as at 01-April-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
CRD1	2011/11/03	16600	1000	0.75	2600	
CRD1	2012/02/02	17000	1000	0.75	2600	
CRD1	2012/05/03	17400	1000	0.75	2600	
TRT1	2011/05/05	44300	2220	1.00	2800	
TRT1	2011/08/04	45500	2220	1.00	2800	
TRT1	2011/11/03	46500	2220	1.00	2800	
TRT1	2012/02/02	47600	2220	1.00	2800	
TRT1	2012/05/03	48700	2220	1.00	2800	
ILBI	2011/05/05	26000	1300	0.75	2600	
ILBI	2011/08/04	26700	1300	0.75	2600	
ILBI	2011/11/03	27300	1300	0.75	2600	
ILBI	2012/02/02	27900	1300	0.75	2600	
ILBI	2012/05/03	28600	1300	0.75	2600	
JIBAR Futures	2011/04/20	60	40	2.00	40	
JIBAR Futures	2011/05/18	60	40	2.00	40	
JIBAR Futures	2011/06/15	60	40	2.00	40	
JIBAR Futures	2011/07/20	60	40	2.00	40	
JIBAR Futures	2011/08/17	60	40	2.00	40	
JIBAR Futures	2011/09/21	60	40	2.00	40	
JIBAR Futures	2011/12/21	60	40	2.00	40	
JIBAR Futures	2012/03/20	70	40	2.00	40	
JIBAR Futures	2012/06/20	70	40	2.00	40	
JIBAR Futures	2012/09/19	80	40	2.00	40	
JIBAR Futures	2012/12/19	120	40	2.00	40	
JIBAR Futures	2013/03/20	120	40	2.00	40	

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