



Market Notice

Number: Y712

Date: 1 September 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 September 2011 and settlement 09th September 2011.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2011/11/03	1020	100	1.00	440	1770
R157	2012/02/02	1040	100	1.00	440	
R157	2012/05/03	1070	100	1.00	440	
R157	2012/08/02	1090	100	1.00	440	
R157	2012/11/01	1120	100	1.00	440	
R186	2011/11/03	2510	130	1.00	440	4350
R186	2012/02/02	2570	130	1.00	440	
R186	2012/05/03	2630	130	1.00	440	
R186	2012/08/02	2690	130	1.00	440	
R186	2012/11/01	2750	130	1.00	440	
R201	2011/11/03	840	100	1.00	460	1450
R201	2012/02/02	860	100	1.00	460	
R201	2012/05/03	880	100	1.00	460	
R201	2012/08/02	910	100	1.00	460	
R201	2012/11/01	930	100	1.00	460	
R203	2011/11/03	1190	100	1.00	420	2060
R203	2012/02/02	1220	100	1.00	420	
R203	2012/05/03	1250	100	1.00	420	
R203	2012/08/02	1270	100	1.00	420	
R203	2012/11/01	1300	100	1.00	420	
R204	2011/11/03	1350	100	1.00	420	2340
R204	2012/02/02	1380	100	1.00	420	
R204	2012/05/03	1410	100	1.00	420	
R204	2012/08/02	1440	100	1.00	420	
R204	2012/11/01	1480	100	1.00	420	
R206	2011/11/03	720	100	1.00	480	1250



JSE Limited Registration Number: 2005/022939/06
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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

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R206	2012/02/02	740	100	1.00	480	
R206	2012/05/03	760	100	1.00	480	
R206	2012/08/02	770	100	1.00	480	
R206	2012/11/01	790	100	1.00	480	
R207	2011/11/03	1440	100	1.00	400	2490
R207	2012/02/02	1480	100	1.00	400	
R207	2012/05/03	1510	100	1.00	400	
R207	2012/08/02	1550	100	1.00	400	
R207	2012/11/01	1580	100	1.00	400	
R208	2011/11/03	1560	100	1.00	400	2700
R208	2012/02/02	1600	100	1.00	400	
R208	2012/05/03	1640	100	1.00	400	
R208	2012/08/02	1680	100	1.00	400	
R208	2012/11/01	1710	100	1.00	400	
R209	2011/11/03	2290	110	1.00	460	3970
R209	2012/02/02	2350	110	1.00	460	
R209	2012/05/03	2400	110	1.00	460	
R209	2012/08/02	2460	110	1.00	460	
R209	2012/11/01	2520	110	1.00	460	
R213	2011/11/03	2210	110	1.00	440	3830
R213	2012/02/02	2260	110	1.00	440	
R213	2012/05/03	2310	110	1.00	440	
R213	2012/08/02	2370	110	1.00	440	
R213	2012/11/01	2420	110	1.00	440	
R189	2011/11/03	1030	100	1.00	500	1780
R189	2012/02/02	1050	100	1.00	500	
R189	2012/05/03	1080	100	1.00	500	
R189	2012/08/02	1100	100	1.00	500	
R189	2012/11/01	1130	100	1.00	500	
R197	2011/11/03	5440	270	1.50	660	9420
R197	2012/02/02	5580	270	1.50	660	
R197	2012/05/03	5710	270	1.50	660	
R197	2012/08/02	5840	270	1.50	660	
R197	2012/11/01	5980	270	1.50	660	
R202	2011/11/03	7680	380	1.50	1280	13300
R202	2012/02/02	7870	380	1.50	1280	
R202	2012/05/03	8050	380	1.50	1280	
R202	2012/08/02	8240	380	1.50	1280	
R202	2012/11/01	8430	380	1.50	1280	



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A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne
Alternate Directors: JH Burke, LV Parsons

Member of the World Federation of Exchanges

Company Secretary: GC Clarke

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R210	2011/11/03	4680	230	1.50	620	8110
R210	2012/02/02	4800	230	1.50	620	
R210	2012/05/03	4910	230	1.50	620	
R210	2012/08/02	5030	230	1.50	620	
R210	2012/11/01	5140	230	1.50	620	
R211	2011/11/03	1290	100	1.50	400	2230
R211	2012/02/02	1320	100	1.50	400	
R211	2012/05/03	1350	100	1.50	400	
R211	2012/08/02	1390	100	1.50	400	
R211	2012/11/01	1420	100	1.50	400	
R212	2011/11/03	2380	120	1.50	480	4120
R212	2012/02/02	2440	120	1.50	480	
R212	2012/05/03	2500	120	1.50	480	
R212	2012/08/02	2550	120	1.50	480	
R212	2012/11/01	2610	120	1.50	480	
GOVI	2011/11/03	46500	2330	1.00	2400	
GOVI	2012/02/02	47600	2330	1.00	2400	
GOVI	2012/05/03	48800	2330	1.00	2400	
GOVI	2012/08/02	49900	2330	1.00	2400	
GOVI	2012/11/01	51100	2330	1.00	2400	
OTHI	2011/11/03	51600	2580	1.00	4000	
OTHI	2012/02/02	52800	2580	1.00	4000	
OTHI	2012/05/03	54100	2580	1.00	4000	
OTHI	2012/08/02	55400	2580	1.00	4000	
OTHI	2012/11/01	56600	2580	1.00	4000	
ALBI	2011/11/03	47300	2370	1.00	2600	
ALBI	2012/02/02	48400	2370	1.00	2600	
ALBI	2012/05/03	49600	2370	1.00	2600	
ALBI	2012/08/02	50700	2370	1.00	2600	
ALBI	2012/11/01	51900	2370	1.00	2600	
AL13	2011/11/03	13600	1000	1.00	6200	
AL13	2012/02/02	14000	1000	1.00	6200	
AL13	2012/05/03	14300	1000	1.00	6200	
AL13	2012/08/02	14600	1000	1.00	6200	
AL13	2012/11/01	15000	1000	1.00	6200	
AL37	2011/11/03	34500	1730	1.00	6200	
AL37	2012/02/02	35300	1730	1.00	6200	
AL37	2012/05/03	36200	1730	1.00	6200	
AL37	2012/08/02	37000	1730	1.00	6200	



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AL37	2012/11/01	37900	1730	1.00	6200	
AL7T	2011/11/03	61000	3050	1.00	6000	
AL7T	2012/02/02	62500	3050	1.00	6000	
AL7T	2012/05/03	64000	3050	1.00	6000	
AL7T	2012/08/02	65500	3050	1.00	6000	
AL7T	2012/11/01	67000	3050	1.00	6000	
AL12	2011/11/03	88800	4440	1.00	11800	
AL12	2012/02/02	91000	4440	1.00	11800	
AL12	2012/05/03	93200	4440	1.00	11800	
AL12	2012/08/02	95400	4440	1.00	11800	
AL12	2012/11/01	97500	4440	1.00	11800	
IGOV	2011/11/03	9700	1000	0.75	5600	
IGOV	2012/02/02	10000	1000	0.75	5600	
IGOV	2012/05/03	10200	1000	0.75	5600	
IGOV	2012/08/02	10500	1000	0.75	5600	
IGOV	2012/11/01	10700	1000	0.75	5600	
CRD1	2011/11/03	16800	1000	0.75	5600	
CRD1	2012/02/02	17200	1000	0.75	5600	
CRD1	2012/05/03	17600	1000	0.75	5600	
CRD1	2012/08/02	18000	1000	0.75	5600	
CRD1	2012/11/01	18400	1000	0.75	5600	
TRT1	2011/11/03	48000	2400	1.00	6000	
TRT1	2012/02/02	49200	2400	1.00	6000	
TRT1	2012/05/03	50400	2400	1.00	6000	
TRT1	2012/08/02	51500	2400	1.00	6000	
TRT1	2012/11/01	52700	2400	1.00	6000	
ILBI	2011/11/03	27500	1380	0.75	5600	
ILBI	2012/02/02	28100	1380	0.75	5600	
ILBI	2012/05/03	28800	1380	0.75	5600	
ILBI	2012/08/02	29500	1380	0.75	5600	
ILBI	2012/11/01	30200	1380	0.75	5600	
JBAF	2011/09/21	60	40	2.00		
JBAF	2011/10/19	60	40	2.00		
JBAF	2011/11/16	60	40	2.00		
JBAF	2011/12/21	60	40	2.00		
JBAF	2012/01/18	60	40	2.00		
JBAF	2012/02/15	60	40	2.00		
JBAF	2012/03/20	60	40	2.00		
JBAF	2012/06/20	60	40	2.00		



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JBAF	2012/09/19	60	40	2.00		
JBAF	2012/12/19	60	40	2.00		
JBAF	2013/03/20	70	40	2.00		
JBAF	2013/06/19	70	40	2.00		

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