

Market Notice

Number: Y739

Date 3 October 2011

Interest Rate Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the interest rate contracts are as follows and are effective, 10th October 2011 and settlement 11th October 2011.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2011/11/03	990	100	1.00	460	1710
R157	2012/02/02	1020	100	1.00	460	
R157	2012/05/03	1040	100	1.00	460	
R157	2012/08/02	1070	100	1.00	460	
R157	2012/11/01	1090	100	1.00	460	
R186	2011/11/03	2420	120	1.00	440	4190
R186	2012/02/02	2480	120	1.00	440	
R186	2012/05/03	2540	120	1.00	440	
R186	2012/08/02	2600	120	1.00	440	
R186	2012/11/01	2660	120	1.00	440	
R201	2011/11/03	830	100	1.00	460	1440
R201	2012/02/02	850	100	1.00	460	
R201	2012/05/03	870	100	1.00	460	
R201	2012/08/02	890	100	1.00	460	
R201	2012/11/01	910	100	1.00	460	
R203	2011/11/03	1160	100	1.00	420	2010
R203	2012/02/02	1190	100	1.00	420	
R203	2012/05/03	1220	100	1.00	420	
R203	2012/08/02	1250	100	1.00	420	
R203	2012/11/01	1270	100	1.00	420	
R204	2011/11/03	1310	100	1.00	420	2270
R204	2012/02/02	1350	100	1.00	420	
R204	2012/05/03	1380	100	1.00	420	
R204	2012/08/02	1410	100	1.00	420	
R204	2012/11/01	1440	100	1.00	420	
R206	2011/11/03	700	100	1.00	480	1210



JSE Limited Registration Number: 2005/022939/06

One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

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	710	100	1.00	480	
R206	2012/05/03	730	100	1.00	480	
R206	2012/08/02	750	100	1.00	480	
R206	2012/11/01	760	100	1.00	480	
R207	2011/11/03	1400	100	1.00	420	2420
R207	2012/02/02	1430	100	1.00	420	
R207	2012/05/03	1470	100	1.00	420	
R207	2012/08/02	1500	100	1.00	420	
R207	2012/11/01	1540	100	1.00	420	
R208	2011/11/03	1520	100	1.00	400	2630
R208	2012/02/02	1560	100	1.00	400	
R208	2012/05/03	1590	100	1.00	400	
R208	2012/08/02	1630	100	1.00	400	
R208	2012/11/01	1670	100	1.00	400	
R209	2011/11/03	2170	110	1.00	460	3760
R209	2012/02/02	2230	110	1.00	460	
R209	2012/05/03	2280	110	1.00	460	
R209	2012/08/02	2330	110	1.00	460	
R209	2012/11/01	2390	110	1.00	460	
R213	2011/11/03	2110	110	1.00	440	3650
R213	2012/02/02	2160	110	1.00	440	
R213	2012/05/03	2210	110	1.00	440	
R213	2012/08/02	2260	110	1.00	440	
R213	2012/11/01	2320	110	1.00	440	
R189	2011/11/03	1000	100	1.00	500	1730
R189	2012/02/02	1030	100	1.00	500	
R189	2012/05/03	1050	100	1.00	500	
R189	2012/08/02	1080	100	1.00	500	
R189	2012/11/01	1100	100	1.00	500	
R197	2011/11/03	5600	280	1.50	700	9700
R197	2012/02/02	5740	280	1.50	700	
R197	2012/05/03	5880	280	1.50	700	
R197	2012/08/02	6010	280	1.50	700	
R197	2012/11/01	6150	280	1.50	700	
R202	2011/11/03	7770	390	1.50	1280	13460
R202	2012/02/02	7960	390	1.50	1280	
R202	2012/05/03	8150	390	1.50	1280	
R202	2012/08/02	8340	390	1.50	1280	
R202	2012/11/01	8530	390	1.50	1280	



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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	4770	240	1.50	660	8260
R210	2012/02/02	4890	240	1.50	660	
R210	2012/05/03	5000	240	1.50	660	
R210	2012/08/02	5120	240	1.50	660	
R210	2012/11/01	5240	240	1.50	660	
R211	2011/11/03	1340	100	1.50	420	2320
R211	2012/02/02	1380	100	1.50	420	
R211	2012/05/03	1410	100	1.50	420	
R211	2012/08/02	1440	100	1.50	420	
R211	2012/11/01	1480	100	1.50	420	
R212	2011/11/03	2450	120	1.50	480	4240
R212	2012/02/02	2510	120	1.50	480	
R212	2012/05/03	2570	120	1.50	480	
R212	2012/08/02	2630	120	1.50	480	
R212	2012/11/01	2690	120	1.50	480	
GOVI	2011/11/03	45200	2260	1.00	2400	
GOVI	2012/02/02	46300	2260	1.00	2400	
GOVI	2012/05/03	47500	2260	1.00	2400	
GOVI	2012/08/02	48600	2260	1.00	2400	
GOVI	2012/11/01	49700	2260	1.00	2400	
OTHI	2011/11/03	49700	2490	1.00	3800	
OTHI	2012/02/02	51000	2490	1.00	3800	
OTHI	2012/05/03	52200	2490	1.00	3800	
OTHI	2012/08/02	53400	2490	1.00	3800	
OTHI	2012/11/01	54700	2490	1.00	3800	
ALBI	2011/11/03	45900	2300	1.00	2400	
ALBI	2012/02/02	47000	2300	1.00	2400	
ALBI	2012/05/03	48200	2300	1.00	2400	
ALBI	2012/08/02	49300	2300	1.00	2400	
ALBI	2012/11/01	50400	2300	1.00	2400	
AL7T	2011/11/03	59300	2970	1.00	5800	
AL7T	2012/02/02	60800	2970	1.00	5800	
AL7T	2012/05/03	62200	2970	1.00	5800	
AL7T	2012/08/02	63700	2970	1.00	5800	
AL7T	2012/11/01	65100	2970	1.00	5800	
IGOV	2011/11/03	9500	1000	0.75	5200	
IGOV	2012/02/02	9800	1000	0.75	5200	
IGOV	2012/05/03	10000	1000	0.75	5200	
IGOV	2012/08/02	10200	1000	0.75	5200	



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IGOV	2012/11/01	10500	1000	0.75	5200	
ILBI	2011/11/03	26800	1340	0.75	5400	
ILBI	2012/02/02	27500	1340	0.75	5400	
ILBI	2012/05/03	28200	1340	0.75	5400	
ILBI	2012/08/02	28800	1340	0.75	5400	
ILBI	2012/11/01	29500	1340	0.75	5400	
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		
JBAF	2012/09/19	70	40	2.00		
JBAF	2012/12/19	70	40	2.00		
JBAF	2013/03/20	70	40	2.00		
JBAF	2013/06/19	90	40	2.00		
JBAF	2013/09/18	90	40	2.00		

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