



Market Notice

Number: Y459

Date: 01 March 2010

Interest Rate Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the interest rate contracts are as follows and are effective, 8th March 2010.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
R155	06/05/2010	600	50	1.00	140
R157	06/05/2010	1370	70	1.00	100
R157	05/08/2010	1390	70	1.00	100
R157	04/11/2010	1390	70	1.00	100
R186	06/05/2010	2800	140	1.00	230
R186	05/08/2010	2850	140	1.00	230
R186	04/11/2010	2850	140	1.00	230
R201	06/05/2010	1190	60	1.00	100
R201	05/08/2010	1190	60	1.00	100
R201	04/11/2010	1190	60	1.00	100
R203	06/05/2010	1400	70	1.00	100
R203	05/08/2010	1430	70	1.00	100
R203	04/11/2010	1430	70	1.00	100
R204	06/05/2010	1630	80	1.00	100
R204	05/08/2010	1630	80	1.00	100
R204	04/11/2010	1630	80	1.00	100
R206	06/05/2010	1060	50	1.00	100
R206	05/08/2010	1060	50	1.00	100
R206	04/11/2010	1060	50	1.00	100
R207	06/05/2010	1690	80	1.00	120
R207	05/08/2010	1690	80	1.00	120
R207	04/11/2010	1690	80	1.00	120
R208	06/05/2010	1680	80	1.50	100
R208	05/08/2010	1710	80	1.50	100
R208	04/11/2010	1710	80	1.50	100
R209	06/05/2010	2440	120	1.00	250
R209	05/08/2010	2490	120	1.00	250
R209	04/11/2010	2490	120	1.00	250



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
Alternate Director: J Berman

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
AL13	06/05/2010	12400	1000	0.75	1600
AL37	06/05/2010	29900	1500	1.00	1600
AL7T	06/05/2010	49700	2490	1.00	2300
ALBI	06/05/2010	38800	1940	1.00	1600
ALBI	05/08/2010	38800	1940	1.00	1600
ALBI	04/11/2010	40300	1940	1.00	1600
CRD1	06/05/2010	13200	1000	0.75	1200
CRD1	05/08/2010	14400	1000	0.75	1200
CRD1	04/11/2010	14700	1000	0.75	1200
GOVI	06/05/2010	38700	1940	1.00	1600
GOVI	05/08/2010	39400	1940	1.00	1600
GOVI	04/11/2010	40200	1940	1.00	1600
ILBI	06/05/2010	16900	1000	0.75	8400
ILBI	05/08/2010	17200	1000	0.75	8400
OTH1	06/05/2010	39800	1990	1.00	2000
OTH1	05/08/2010	40600	1990	1.00	2000
OTH1	04/11/2010	41400	1990	1.00	2000
TRT1	06/05/2010	39800	1990	1.00	1600
TRT1	05/08/2010	40600	1990	1.00	1600
TRT1	04/11/2010	41400	1990	1.00	1600
JIBAR Fututes	17/03/2010	140	50	2.00	50
JIBAR Fututes	21/04/2010	140	50	2.00	50
JIBAR Fututes	19/05/2010	130	50	2.00	50
JIBAR Fututes	15/06/2010	125	50	2.00	50
JIBAR Fututes	21/07/2010	120	50	2.00	50
JIBAR Fututes	18/08/2010	115	50	2.00	50
JIBAR Fututes	20/10/2010	105	50	2.00	50
JIBAR Fututes	19/01/2011	95	50	2.00	50
JIBAR Fututes	20/04/2011	95	50	2.00	50
JIBAR Fututes	20/07/2011	105	50	2.00	50
JIBAR Fututes	19/10/2011	110	50	2.00	50
JIBAR Fututes	18/01/2012	110	50	2.00	50

Settlement Margin	Settlement Margin T+3
r157	2370
r186	4850
r155	1200
r201	2060
r203	2420
r204	2820
r206	1840
r207	2930
r208	2910
r209	4230
r189	3590
r197	11380
r202	14740
r210	8940

If you have any queries, please feel free to contact Bronwyn Bower (+27 11 520 7360 / bronwynb@jse.co.za) or Paolo Govetto (+27 11 520 7812) / paolog@jse.co.za

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Interest Rates

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Distributed by the Company Secretariat +27 11 520 7591