



Market Notice

Number: Y789

Date: 01 December 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 December 2011 and settlement 09th December 2011.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2012/02/02	980	100	1.00	460	1700
R157	2012/05/03	1000	100	1.00	460	
R157	2012/08/02	1030	100	1.00	460	
R157	2012/11/01	1050	100	1.00	460	
R157	2013/02/07	1080	100	1.00	460	
R186	2012/02/02	2440	120	1.00	450	4230
R186	2012/05/03	2500	120	1.00	450	
R186	2012/08/02	2560	120	1.00	450	
R186	2012/11/01	2620	120	1.00	450	
R186	2013/02/07	2690	120	1.00	450	
R201	2012/02/02	820	100	1.00	480	1420
R201	2012/05/03	840	100	1.00	480	
R201	2012/08/02	860	100	1.00	480	
R201	2012/11/01	880	100	1.00	480	
R201	2013/02/07	900	100	1.00	480	
R203	2012/02/02	1170	100	1.00	430	2030
R203	2012/05/03	1190	100	1.00	430	
R203	2012/08/02	1220	100	1.00	430	
R203	2012/11/01	1250	100	1.00	430	
R203	2013/02/07	1280	100	1.00	430	
R204	2012/02/02	1340	100	1.00	440	2320
R204	2012/05/03	1370	100	1.00	440	
R204	2012/08/02	1400	100	1.00	440	
R204	2012/11/01	1430	100	1.00	440	
R204	2013/02/07	1470	100	1.00	440	
R206	2012/02/02	670	100	1.00	490	1160



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	2012/05/03	690	100	1.00	490	
R206	2012/08/02	710	100	1.00	490	
R206	2012/11/01	720	100	1.00	490	
R206	2013/02/07	740	100	1.00	490	
R207	2012/02/02	1430	100	1.00	420	2480
R207	2012/05/03	1460	100	1.00	420	
R207	2012/08/02	1500	100	1.00	420	
R207	2012/11/01	1530	100	1.00	420	
R207	2013/02/07	1570	100	1.00	420	
R208	2012/02/02	1550	100	1.00	420	2680
R208	2012/05/03	1590	100	1.00	420	
R208	2012/08/02	1630	100	1.00	420	
R208	2012/11/01	1670	100	1.00	420	
R208	2013/02/07	1710	100	1.00	420	
R209	2012/02/02	2210	110	1.00	470	3830
R209	2012/05/03	2270	110	1.00	470	
R209	2012/08/02	2320	110	1.00	470	
R209	2012/11/01	2370	110	1.00	470	
R209	2013/02/07	2430	110	1.00	470	
R213	2012/02/02	2140	110	1.00	450	3710
R213	2012/05/03	2190	110	1.00	450	
R213	2012/08/02	2250	110	1.00	450	
R213	2012/11/01	2300	110	1.00	450	
R213	2013/02/07	2350	110	1.00	450	
R189	2012/02/02	890	100	1.00	480	1540
R189	2012/05/03	910	100	1.00	480	
R189	2012/08/02	930	100	1.00	480	
R189	2012/11/01	950	100	1.00	480	
R189	2013/02/07	980	100	1.00	480	
R197	2012/02/02	5590	280	1.50	710	9680
R197	2012/05/03	5730	280	1.50	710	
R197	2012/08/02	5870	280	1.50	710	
R197	2012/11/01	6000	280	1.50	710	
R197	2013/02/07	6150	280	1.50	710	
R202	2012/02/02	7900	400	1.50	1270	13680
R202	2012/05/03	8090	400	1.50	1270	
R202	2012/08/02	8290	400	1.50	1270	
R202	2012/11/01	8480	400	1.50	1270	
R202	2013/02/07	8690	400	1.50	1270	



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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	2012/02/02	4850	240	1.50	670	8400
R210	2012/05/03	4960	240	1.50	670	
R210	2012/08/02	5080	240	1.50	670	
R210	2012/11/01	5200	240	1.50	670	
R210	2013/02/07	5330	240	1.50	670	
R211	2012/02/02	1340	100	1.50	430	2320
R211	2012/05/03	1370	100	1.50	430	
R211	2012/08/02	1400	100	1.50	430	
R211	2012/11/01	1430	100	1.50	430	
R211	2013/02/07	1470	100	1.50	430	
R212	2012/02/02	2440	120	1.50	490	4230
R212	2012/05/03	2500	120	1.50	490	
R212	2012/08/02	2560	120	1.50	490	
R212	2012/11/01	2620	120	1.50	490	
R212	2013/02/07	2690	120	1.50	490	
GOVI	2012/02/02	46900	2350	1.00	2500	
GOVI	2012/05/03	48000	2350	1.00	2500	
GOVI	2012/08/02	49200	2350	1.00	2500	
GOVI	2012/11/01	50300	2350	1.00	2500	
GOVI	2013/02/07	51500	2350	1.00	2500	
OTHI	2012/02/02	51500	2580	1.00	4000	
OTHI	2012/05/03	52700	2580	1.00	4000	
OTHI	2012/08/02	54000	2580	1.00	4000	
OTHI	2012/11/01	55200	2580	1.00	4000	
OTHI	2013/02/07	56600	2580	1.00	4000	
ALBI	2012/02/02	47500	2380	1.00	2500	
ALBI	2012/05/03	48700	2380	1.00	2500	
ALBI	2012/08/02	49900	2380	1.00	2500	
ALBI	2012/11/01	51000	2380	1.00	2500	
ALBI	2013/02/07	52300	2380	1.00	2500	
AL7T	2012/02/02	61900	3100	1.00	6200	
AL7T	2012/05/03	63400	3100	1.00	6200	
AL7T	2012/08/02	65000	3100	1.00	6200	
AL7T	2012/11/01	66500	3100	1.00	6200	
AL7T	2013/02/07	68100	3100	1.00	6200	
IGOV	2012/02/02	9800	1000	0.75	5500	
IGOV	2012/05/03	10100	1000	0.75	5500	
IGOV	2012/08/02	10300	1000	0.75	5500	
IGOV	2012/11/01	10600	1000	0.75	5500	



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IGOV	2013/02/07	10800	1000	0.75	5500	
CRD1	2012/02/02	16000	1000	0.75	5500	
CRD1	2012/05/03	16400	1000	0.75	5500	
CRD1	2012/08/02	16800	1000	0.75	5500	
CRD1	2012/11/01	17200	1000	0.75	5500	
CRD1	2013/02/07	17600	1000	0.75	5500	
TRT1	2012/02/02	48300	2420	1.00	6200	
TRT1	2012/05/03	49500	2420	1.00	6200	
TRT1	2012/08/02	50700	2420	1.00	6200	
TRT1	2012/11/01	51900	2420	1.00	6200	
TRT1	2013/02/07	53200	2420	1.00	6200	
ILBI	2012/02/02	27600	1380	0.75	5600	
ILBI	2012/05/03	28200	1380	0.75	5600	
ILBI	2012/08/02	28900	1380	0.75	5600	
ILBI	2012/11/01	29600	1380	0.75	5600	
ILBI	2013/02/07	30300	1380	0.75	5600	
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	2012/04/18	60	40	2.00		
JBAF	2012/05/16	60	40	2.00		
JBAF	2012/06/20	60	40	2.00		
JBAF	2012/09/19	60	40	2.00		
JBAF	2012/12/19	80	40	2.00		
JBAF	2013/03/20	90	40	2.00		
JBAF	2013/06/19	90	40	2.00		
JBAF	2013/09/18	110	40	2.00		

Graham Smale

Designation Director
Division Interest rates
Tel +27 11 520 7831
Fax +27 11 520 8831
E-mail address: grahams@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346



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