

Market Notice

Number: Y1082

Date: 01 February 2013

Interest Rate Initial Margin Requirements (IMR)

The Initial margin requirements (IMR) for the interest rate contracts are as follows and will be in effect from **Friday** 08th February 2013, for settlement on **Monday** 11th February 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2013/02/07	1510	100	1.00	380	2020
R157	2013/05/02	1510	100	1.00	380	
R157	2013/08/01	1510	100	1.00	380	
R157	2013/11/07	1510	100	1.00	380	
R186	2013/02/07	3950	200	1.00	990	5000
R186	2013/05/02	3990	200	1.00	990	
R186	2013/08/01	3990	200	1.00	990	
R186	2013/11/07	3990	200	1.00	990	
R201	2013/02/07	1010	100	1.00	260	1350
R201	2013/05/02	1020	100	1.00	260	
R201	2013/08/01	1020	100	1.00	260	
R201	2013/11/07	1020	100	1.00	260	
R203	2013/02/07	1780	100	1.00	450	2440
R203	2013/05/02	1780	100	1.00	450	
R203	2013/08/01	1780	100	1.00	450	
R203	2013/11/07	1780	100	1.00	450	
R204	2013/02/07	2100	110	1.00	530	2790
R204	2013/05/02	2120	110	1.00	530	
R204	2013/08/01	2120	110	1.00	530	
R204	2013/11/07	2120	110	1.00	530	
R206	2013/02/07	490	100	1.00	130	590
R206	2013/05/02	490	100	1.00	130	
R206	2013/08/01	490	100	1.00	130	
R206	2013/11/07	490	100	1.00	130	
R207	2013/02/07	2190	110	1.00	550	2940
R207	2013/05/02	2220	110	1.00	550	
R207	2013/08/01	2220	110	1.00	550	
R207	2013/11/07	2220	110	1.00	550	
R208	2013/02/07	2410	125	1.00	610	3200
R208	2013/05/02	2410	125	1.00	610	
R208	2013/08/01	2410	125	1.00	610	



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Member of the World Federation of Exchanges

Executive Director: NF Newton-King (CEO)

Non-Executive Directors: HJ Borkum (Chairman), AD Botha,
 MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani,
 N Nyembezi-Heita, N Payne, Dr. MA Matookane, NP Mnxasana

Alternate Directors: JH Burke, LV Parsons

Company Secretary: GC Clarke

R208	2013/11/07	2410	125	1.00	610	
R209	2013/02/07	3360	170	1.00	840	4460
R209	2013/05/02	3360	170	1.00	840	
R209	2013/08/01	3360	170	1.00	840	
R209	2013/11/07	3360	170	1.00	840	
R213	2013/02/07	3390	175	1.00	850	4340
R213	2013/05/02	3390	175	1.00	850	
R213	2013/08/01	3390	175	1.00	850	
R213	2013/11/07	3390	175	1.00	850	
R214	2013/02/07	3570	185	1.00	900	4870
R214	2013/05/02	3570	185	1.00	900	
R214	2013/08/01	3570	185	1.00	900	
R214	2013/11/07	3570	185	1.00	900	
R023	2013/02/07	2870	145	1.00	720	3810
R023	2013/05/02	2870	145	1.00	720	
R023	2013/08/01	2870	145	1.00	720	
R023	2013/11/07	2870	145	1.00	720	
R189	2013/02/07	1500	100	1.00	500	1500
R197	2013/02/07	5010	255	1.00	1510	5270
R197	2013/05/02	5080	255	1.00	1510	
R197	2013/08/01	5080	255	1.00	1510	
R197	2013/11/07	5130	255	1.00	1510	
R202	2013/02/07	8320	425	1.00	2080	6330
R202	2013/05/02	8430	425	1.00	2080	
R202	2013/08/01	8440	425	1.00	2080	
R202	2013/11/07	8560	425	1.00	2080	
R210	2013/02/07	5240	270	1.00	1610	4410
R210	2013/05/02	5250	270	1.00	1610	
R210	2013/08/01	5330	270	1.00	1610	
R210	2013/11/07	5340	270	1.00	1610	
R211	2013/02/07	1160	100	1.00	500	1210
R211	2013/05/02	1180	100	1.00	500	
R211	2013/08/01	1180	100	1.00	500	
R211	2013/11/07	1200	100	1.00	500	
R212	2013/02/07	2140	110	1.00	540	2200
R212	2013/05/02	2170	110	1.00	540	
R212	2013/08/01	2180	110	1.00	540	
R212	2013/11/07	2210	110	1.00	540	
2025	2013/02/07	2540	130	1.00	640	2670
2025	2013/05/02	2580	130	1.00	640	
2025	2013/08/01	2590	130	1.00	640	
2025	2013/11/07	2630	130	1.00	640	
2038	2013/02/07	5370	275	1.00	2100	4410
2038	2013/05/02	5440	275	1.00	2100	
2038	2013/08/01	5460	275	1.00	2100	
2038	2013/11/07	5540	275	1.00	2100	
2050	2013/02/07	10550	540	1.00	2640	6180
2050	2013/05/02	10690	540	1.00	2640	
2050	2013/08/01	10720	540	1.00	2640	
2050	2013/11/07	10880	540	1.00	2640	
ES33	2013/02/07	4990	255	1.00		5870
ES33	2013/05/02	4990	255	1.00		

ES33	2013/08/01	4990	255	1.00	
ES33	2013/11/07	4990	255	1.00	
ALBI	2013/02/07	90300	4650	1.00	22580
ALBI	2013/05/02	91410	4650	1.00	22580
ALBI	2013/08/01	91410	4650	1.00	22580
ALBI	2013/11/07	91410	4650	1.00	22580
GOVI	2013/02/07	93800	4830	1.00	23450
GOVI	2013/05/02	94880	4830	1.00	23450
GOVI	2013/08/01	94880	4830	1.00	23450
GOVI	2013/11/07	94880	4830	1.00	23450
AL7T	2013/02/07	101500	5225	1.00	25380
AL7T	2013/05/02	102730	5225	1.00	25380
AL7T	2013/08/01	102730	5225	1.00	25380
AL7T	2013/11/07	102730	5225	1.00	25380
IGOV	2013/02/07	33600	1730	1.00	8400
IGOV	2013/05/02	34010	1730	1.00	8400
IGOV	2013/08/01	34010	1730	1.00	8400
IGOV	2013/11/07	34010	1730	1.00	8400
ILBI	2013/02/07	99700	5135	1.00	
ILBI	2013/05/02	99700	5135	1.00	
ILBI	2013/08/01	99700	5135	1.00	
ILBI	2013/11/07	99700	5135	1.00	
JBAF	2013/02/20	100	50	2.00	
JBAF	2013/03/20	100	50	2.00	
JBAF	2013/04/17	100	50	2.00	
JBAF	2013/05/15	100	50	2.00	
JBAF	2013/06/19	100	50	2.00	
JBAF	2013/07/17	100	50	2.00	
JBAF	2013/09/18	100	50	2.00	
JBAF	2013/12/18	100	50	2.00	
JBAF	2014/03/19	100	50	2.00	
JBAF	2014/06/18	100	50	2.00	
JBAF	2014/09/17	110	60	2.00	
JBAF	2014/12/17	110	60	2.00	

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