



## Market Notice

Number: Y1101

Date: 01 March 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** 08<sup>th</sup> March 2013, for settlement on **Monday** 11<sup>th</sup> March 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2013/05/02	1490	100	1.00	380	1980
R157	2013/08/01	1510	100	1.00	380	
R157	2013/11/07	1510	100	1.00	380	
R157	2014/02/06	1510	100	1.00	380	
R186	2013/05/02	3960	205	1.00	990	5010
R186	2013/08/01	3960	205	1.00	990	
R186	2013/11/07	3960	205	1.00	990	
R186	2014/02/06	3960	205	1.00	990	
R201	2013/05/02	960	100	1.00	240	1290
R201	2013/08/01	960	100	1.00	240	
R201	2013/11/07	960	100	1.00	240	
R201	2014/02/06	960	100	1.00	240	
R203	2013/05/02	1750	100	1.00	440	2430
R203	2013/08/01	1770	100	1.00	440	
R203	2013/11/07	1770	100	1.00	440	
R203	2014/02/06	1770	100	1.00	440	
R204	2013/05/02	2090	105	1.00	530	2780
R204	2013/08/01	2090	105	1.00	530	
R204	2013/11/07	2090	105	1.00	530	
R204	2014/02/06	2090	105	1.00	530	
R206	2013/05/02	430	100	1.00	110	560
R206	2013/08/01	430	100	1.00	110	
R206	2013/11/07	430	100	1.00	110	
R206	2014/02/06	430	100	1.00	110	
R207	2013/05/02	2190	110	1.00	550	2940
R207	2013/08/01	2190	110	1.00	550	
R207	2013/11/07	2190	110	1.00	550	
R207	2014/02/06	2190	110	1.00	550	
R208	2013/05/02	2330	120	1.00	590	3100
R208	2013/08/01	2360	120	1.00	590	
R208	2013/11/07	2360	120	1.00	590	



JSE Limited Registration Number: 2005/022939/06

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Executive Directors: NF Newton-King (CEO),

F Evans (CFO) Non-Executive Directors: HJ Borkum (Chairman), AD Botha, MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne Alternate Directors: JH Burke, LV Parsons

R208	2014/02/06	2360	120	1.00	590	
R209	2013/05/02	3200	165	1.00	800	4260
R209	2013/08/01	3240	165	1.00	800	
R209	2013/11/07	3240	165	1.00	800	
R209	2014/02/06	3240	165	1.00	800	
R213	2013/05/02	3390	175	1.00	850	4360
R213	2013/08/01	3440	175	1.00	850	
R213	2013/11/07	3440	175	1.00	850	
R213	2014/02/06	3440	175	1.00	850	
R214	2013/05/02	3550	180	1.00	890	4820
R214	2013/08/01	3590	180	1.00	890	
R214	2013/11/07	3590	180	1.00	890	
R214	2014/02/06	3590	180	1.00	890	4260
R023	2013/05/02	2900	150	1.00	730	3820
R023	2013/08/01	2940	150	1.00	730	
R023	2013/11/07	2940	150	1.00	730	
R023	2014/02/06	2940	150	1.00	730	
R197	2013/05/02	5020	255	1.00	1610	5280
R197	2013/08/01	5020	255	1.00	1610	
R197	2013/11/07	5070	255	1.00	1610	
R197	2014/02/06	5070	255	1.00	1610	
R202	2013/05/02	8440	435	1.00	2110	6420
R202	2013/08/01	8440	435	1.00	2110	
R202	2013/11/07	8560	435	1.00	2110	
R202	2014/02/06	8560	435	1.00	2110	
R210	2013/05/02	5150	265	1.00	1640	4330
R210	2013/08/01	5220	265	1.00	1640	
R210	2013/11/07	5240	265	1.00	1640	
R210	2014/02/06	5310	265	1.00	1640	
R211	2013/05/02	1160	100	1.00	500	1210
R211	2013/08/01	1170	100	1.00	500	
R211	2013/11/07	1180	100	1.00	500	
R211	2014/02/06	1190	100	1.00	500	
R212	2013/05/02	2160	110	1.00	540	2220
R212	2013/08/01	2170	110	1.00	540	
R212	2013/11/07	2200	110	1.00	540	
R212	2014/02/06	2200	110	1.00	540	
2025	2013/05/02	2540	130	1.00	640	2670
2025	2013/08/01	2550	130	1.00	640	
2025	2013/11/07	2590	130	1.00	640	
2025	2014/02/06	2600	130	1.00	640	
2038	2013/05/02	5400	275	1.00	2150	4430
2038	2013/08/01	5420	275	1.00	2150	
2038	2013/11/07	5500	275	1.00	2150	
2038	2014/02/06	5510	275	1.00	2150	
2050	2013/05/02	10600	545	1.00	2650	6210
2050	2013/08/01	10630	545	1.00	2650	
2050	2013/11/07	10780	545	1.00	2650	
2050	2014/02/06	10810	545	1.00	2650	
ES33	2013/05/02	5010	255	1.00		5860
ES33	2013/08/01	5080	255	1.00		
ES33	2013/11/07	5080	255	1.00		
ES33	2014/02/06	5080	255	1.00		
ALBI	2013/05/02	91800	4730	1.00	22950	
ALBI	2013/08/01	92920	4730	1.00	22950	

ALBI	2013/11/07	92920	4730	1.00	22950
ALBI	2014/02/06	92920	4730	1.00	22950
GOVI	2013/05/02	95200	4920	1.00	23880
GOVI	2013/08/01	96380	4920	1.00	23880
GOVI	2013/11/07	96380	4920	1.00	23880
GOVI	2014/02/06	96380	4920	1.00	23880
OTH1	2013/05/02	128200	6630	1.00	32180
OTH1	2013/08/01	129790	6630	1.00	32180
OTH1	2013/11/07	129790	6630	1.00	32180
OTH1	2014/02/06	129790	6630	1.00	32180
AL13	2013/05/02	30500	1575	1.00	19125
AL13	2013/08/01	30820	1575	1.00	19125
AL13	2013/11/07	30820	1575	1.00	19125
AL13	2014/02/06	30820	1575	1.00	19125
AL37	2013/05/02	77700	4015	1.00	19500
AL37	2013/08/01	78650	4015	1.00	19500
AL37	2013/11/07	78650	4015	1.00	19500
AL37	2014/02/06	78650	4015	1.00	19500
AL7T	2013/05/02	103600	5335	1.00	25900
AL7T	2013/08/01	104920	5335	1.00	25900
AL7T	2013/11/07	104920	5335	1.00	25900
AL7T	2014/02/06	104920	5335	1.00	25900
AL12	2013/05/02	132200	6835	1.00	33180
AL12	2013/08/01	133870	6835	1.00	33180
AL12	2013/11/07	133870	6835	1.00	33180
AL12	2014/02/06	133870	6835	1.00	33180
IGOV	2013/05/02	33900	1750	1.00	8500
IGOV	2013/08/01	34330	1750	1.00	8500
IGOV	2013/11/07	34330	1750	1.00	8500
IGOV	2014/02/06	34330	1750	1.00	8500
ILBI	2013/05/02	100500	5175	1.00	
ILBI	2013/08/01	100500	5175	1.00	
ILBI	2013/11/07	100500	5175	1.00	
ILBI	2014/02/06	100500	5175	1.00	
JBAF	2013/03/20	90	50	2.00	
JBAF	2013/04/17	90	50	2.00	
JBAF	2013/05/15	90	50	2.00	
JBAF	2013/06/19	90	50	2.00	
JBAF	2013/07/17	100	50	2.00	
JBAF	2013/08/21	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	100	50	2.00	
JBAF	2014/12/17	110	60	2.00	

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