



Market Notice

Number: Y1163

Date: 03 June 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 **Monday** 10th June 2013 for settlement on **Tuesday** 11th June 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
R157	2013/08/01	1320	100	1.00	400
R157	2013/11/07	1320	100	1.00	400
R157	2014/02/06	1320	100	1.00	400
R157	2014/05/08	1320	100	1.00	400
R186	2013/08/01	3690	190	1.00	1110
R186	2013/11/07	3740	190	1.00	1110
R186	2014/02/06	3740	190	1.00	1110
R186	2014/05/08	3740	190	1.00	1110
R201	2013/08/01	760	100	1.00	230
R201	2013/11/07	770	100	1.00	230
R201	2014/02/06	770	100	1.00	230
R201	2014/05/08	770	100	1.00	230
R203	2013/08/01	1670	100	1.00	510
R203	2013/11/07	1670	100	1.00	510
R203	2014/02/06	1670	100	1.00	510
R203	2014/05/08	1670	100	1.00	510
R204	2013/08/01	1910	100	1.00	580
R204	2013/11/07	1940	100	1.00	580
R204	2014/02/06	1940	100	1.00	580
R204	2014/05/08	1940	100	1.00	580
R206	2013/08/01	260	100	1.00	80
R206	2013/11/07	260	100	1.00	80
R207	2013/08/01	2020	105	1.00	610
R207	2013/11/07	2050	105	1.00	610
R207	2014/02/06	2050	105	1.00	610
R207	2014/05/08	2050	105	1.00	610
R208	2013/08/01	2250	115	1.00	680
R208	2013/11/07	2250	115	1.00	680
R208	2014/02/06	2250	115	1.00	680
R208	2014/05/08	2250	115	1.00	680
R209	2013/08/01	3250	165	1.00	980
R209	2013/11/07	3250	165	1.00	980



JSE Limited Registration Number: 2005/022939/06

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Executive Director: NF Newton-King (CEO),

A Takoordeen (CFO)

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

Alternate Directors: JH Burke, LV Parsons

Company Secretary: GC Clarke

R209	2014/02/06	3250	165	1.00	980
R209	2014/05/08	3250	165	1.00	980
R213	2013/08/01	3280	170	1.00	990
R213	2013/11/07	3280	170	1.00	990
R213	2014/02/06	3280	170	1.00	990
R213	2014/05/08	3280	170	1.00	990
R214	2013/08/01	3380	175	1.00	1020
R214	2013/11/07	3380	175	1.00	1020
R214	2014/02/06	3380	175	1.00	1020
R214	2014/05/08	3380	175	1.00	1020
R023	2013/08/01	2800	145	1.00	840
R023	2013/11/07	2800	145	1.00	840
R023	2014/02/06	2800	145	1.00	840
R023	2014/05/08	2800	145	1.00	840
R248	2013/08/01	4210	225	1.00	1320
R248	2013/11/07	4210	225	1.00	1320
R248	2014/02/06	4210	225	1.00	1320
R248	2014/05/08	4210	225	1.00	1320
R197	2013/08/01	4970	255	1.00	1850
R197	2013/11/07	5050	255	1.00	1850
R197	2014/02/06	5050	255	1.00	1850
R197	2014/05/08	5090	255	1.00	1850
R202	2013/08/01	8380	430	1.00	2520
R202	2013/11/07	8500	430	1.00	2520
R202	2014/02/06	8500	430	1.00	2520
R202	2014/05/08	8620	430	1.00	2520
R210	2013/08/01	5160	265	1.00	1900
R210	2013/11/07	5180	265	1.00	1900
R210	2014/02/06	5250	265	1.00	1900
R210	2014/05/08	5260	265	1.00	1900
R211	2013/08/01	1110	100	1.00	500
R211	2013/11/07	1130	100	1.00	500
R211	2014/02/06	1130	100	1.00	500
R211	2014/05/08	1150	100	1.00	500
R212	2013/08/01	2130	110	1.00	640
R212	2013/11/07	2170	110	1.00	640
R212	2014/02/06	2170	110	1.00	640
R212	2014/05/08	2200	110	1.00	640
2025	2013/08/01	2580	130	1.00	780
2025	2013/11/07	2620	130	1.00	780
2025	2014/02/06	2630	130	1.00	780
2025	2014/05/08	2670	130	1.00	780
2038	2013/08/01	5250	270	1.00	2380
2038	2013/11/07	5330	270	1.00	2380
2038	2014/02/06	5340	270	1.00	2380
2038	2014/05/08	5420	270	1.00	2380
2050	2013/08/01	10190	520	1.00	3060
2050	2013/11/07	10340	520	1.00	3060
2050	2014/02/06	10360	520	1.00	3060
2050	2014/05/08	10500	520	1.00	3060
ES33	2013/08/01	4900	250	1.00	
ES33	2013/11/07	4900	250	1.00	

ES33	2014/02/06	4900	250	1.00	
ES33	2014/05/08	4900	250	1.00	
ALBI	2013/08/01	91300	4700	1.00	22830
ALBI	2013/11/07	92510	4700	1.00	22830
ALBI	2014/02/06	92510	4700	1.00	22830
ALBI	2014/05/08	92510	4700	1.00	22830
GOVI	2013/08/01	94600	4870	1.00	23650
GOVI	2013/11/07	95860	4870	1.00	23650
GOVI	2014/02/06	95860	4870	1.00	23650
GOVI	2014/05/08	95860	4870	1.00	23650
AL37	2013/08/01	77200	3975	1.00	19300
AL37	2013/11/07	78290	3975	1.00	19300
AL37	2014/02/06	78290	3975	1.00	19300
AL37	2014/05/08	78290	3975	1.00	19300
AL7T	2013/08/01	102400	5275	1.00	25600
AL7T	2013/11/07	103800	5275	1.00	25600
AL7T	2014/02/06	103800	5275	1.00	25600
AL7T	2014/05/08	103800	5275	1.00	25600
IGOV	2013/08/01	34600	1780	1.00	8650
IGOV	2013/11/07	35070	1780	1.00	8650
IGOV	2014/02/06	35070	1780	1.00	8650
IGOV	2014/05/08	35070	1780	1.00	8650
ILBI	2013/08/01	100500	5175	1.00	
ILBI	2013/11/07	100500	5175	1.00	
JBAF	2013/06/19	100	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	2013/10/16	100	50	2.00	
JBAF	2013/11/20	100	50	2.00	
JBAF	2013/12/18	110	60	2.00	
JBAF	2014/03/19	110	60	2.00	
JBAF	2014/06/18	110	60	2.00	
JBAF	2014/09/17	120	60	2.00	
JBAF	2014/12/17	120	60	2.00	
JBAF	2015/03/18	130	70	2.00	

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