



Market Notice

Number: Y916

Date: 2 July 2012

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 09 July 2012, settling 10 July 2012.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2012/08/02	870	100	1	470	1510
R157	2012/11/01	870	100	1	470	
R157	2013/02/07	870	100	1	470	
R157	2013/05/02	870	100	1	470	
R157	2013/08/01	870	100	1	470	
R186	2012/08/02	2430	120	1	440	4210
R186	2012/11/01	2460	120	1	440	
R186	2013/02/07	2460	120	1	440	
R186	2013/05/02	2460	120	1	440	
R186	2013/08/01	2460	120	1	440	
R201	2012/08/02	740	100	1	480	1280
R201	2012/11/01	750	100	1	480	
R201	2013/02/07	750	100	1	480	
R201	2013/05/02	750	100	1	480	
R201	2013/08/01	750	100	1	480	
R203	2012/08/02	1080	100	1	440	1870
R203	2012/11/01	1080	100	1	440	
R203	2013/02/07	1080	100	1	440	
R203	2013/05/02	1080	100	1	440	
R203	2013/08/01	1080	100	1	440	
R204	2012/08/02	1280	100	1	440	2220
R204	2012/11/01	1300	100	1	440	
R204	2013/02/07	1300	100	1	440	
R204	2013/05/02	1300	100	1	440	
R204	2013/08/01	1300	100	1	440	
R206	2012/08/02	460	100	1	470	800
R206	2012/11/01	470	100	1	470	
R206	2013/02/07	470	100	1	470	
R206	2013/05/02	470	100	1	470	
R206	2013/08/01	470	100	1	470	
R207	2012/08/02	1330	100	1	430	2300
R207	2012/11/01	1350	100	1	430	



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

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R207	2013/02/07	1350	100	1	430	
R207	2013/05/02	1350	100	1	430	
R207	2013/08/01	1350	100	1	430	
R208	2012/08/02	1510	100	1	430	2620
R208	2012/11/01	1510	100	1	430	
R208	2013/02/07	1510	100	1	430	
R208	2013/05/02	1510	100	1	430	
R208	2013/08/01	1510	100	1	430	
R209	2012/08/02	2190	110	1	450	3790
R209	2012/11/01	2190	110	1	450	
R209	2013/02/07	2190	110	1	450	
R209	2013/05/02	2190	110	1	450	
R209	2013/08/01	2190	110	1	450	
R213	2012/08/02	2150	110	1	440	3720
R213	2012/11/01	2150	110	1	440	
R213	2013/02/07	2150	110	1	440	
R213	2013/05/02	2150	110	1	440	
R213	2013/08/01	2150	110	1	440	
R214	2012/08/02	2480	120	1	430	4300
R214	2012/11/01	2480	120	1	430	
R214	2013/02/07	2480	120	1	430	
R214	2013/05/02	2480	120	1	430	
R214	2013/08/01	2480	120	1	430	
R189	2012/08/02	6130	310	1	410	10620
R189	2012/11/01	6130	310	1	410	
R189	2013/02/07	6130	310	1	410	
R189	2013/05/02	6130	310	1	410	
R189	2013/08/01	6130	310	1	410	
R197	2012/08/02	5910	300	2	660	10240
R197	2012/11/01	5910	300	2	660	
R197	2013/02/07	5910	300	2	660	
R197	2013/05/02	5910	300	2	660	
R197	2013/08/01	5910	300	2	660	
R202	2012/08/02	5040	250	2	1020	8730
R202	2012/11/01	5040	250	2	1020	
R202	2013/02/07	5040	250	2	1020	
R202	2013/05/02	5040	250	2	1020	
R202	2013/08/01	5040	250	2	1020	
R210	2012/08/02	4160	210	2	650	7210
R210	2012/11/01	4160	210	2	650	
R210	2013/02/07	4160	210	2	650	
R210	2013/05/02	4160	210	2	650	
R210	2013/08/01	4160	210	2	650	
R211	2012/08/02	3520	180	2	370	6100
R211	2012/11/01	3520	180	2	370	
R211	2013/02/07	3520	180	2	370	
R211	2013/05/02	3520	180	2	370	
R211	2013/08/01	3520	180	2	370	
R212	2012/08/02	3440	170	2	420	5960
R212	2012/11/01	3440	170	2	420	

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R212	2013/02/07	3440	170	2	420	
R212	2013/05/02	3440	170	2	420	
R212	2013/08/01	3440	170	2	420	
ES33	2012/08/02	3260	160	1	0	5650
ES33	2012/11/07	3160	160	1	0	
ES33	2013/02/07	3160	160	1	0	
GOVI	2012/08/02	53900	2700	1	25500	
GOVI	2012/11/01	54700	2700	1	25500	
GOVI	2013/02/07	54700	2700	1	25500	
GOVI	2013/05/02	55600	2700	1	25500	
GOVI	2013/08/01	56300	2700	1	25500	
ALBI	2012/08/02	52700	2640	1	24800	
ALBI	2012/11/01	53400	2640	1	24800	
ALBI	2013/02/07	53400	2640	1	24800	
ALBI	2013/05/02	54200	2640	1	24800	
ALBI	2013/08/01	55000	2640	1	24800	
AL7T	2012/08/02	67000	3350	1	24900	
AL7T	2012/11/01	67900	3350	1	24900	
AL7T	2013/02/07	67900	3350	1	24900	
AL7T	2013/05/02	69000	3350	1	24900	
AL7T	2013/08/01	69900	3350	1	24900	
IGOV	2012/08/02	10600	1000	1	22400	
IGOV	2012/11/01	10700	1000	1	22400	
IGOV	2013/02/07	10700	1000	1	22400	
IGOV	2013/05/02	10900	1000	1	22400	
IGOV	2013/08/01	11000	1000	1	22400	
ILBI	2012/08/02	56100	2810	1	22700	
ILBI	2012/11/01	57500	2810	1	22700	
ILBI	2013/02/07	59000	2810	1	22700	
ILBI	2013/05/02	60200	2810	1	22700	
ILBI	2013/08/01	61600	2810	1	22700	
JBAF	2012/07/18	60	40	2		
JBAF	2012/08/15	60	40	2		
JBAF	2012/09/19	60	40	2		
JBAF	2012/10/17	60	40	2		
JBAF	2012/11/21	60	40	2		
JBAF	2012/12/19	60	40	2		
JBAF	2013/03/20	60	40	2		
JBAF	2013/06/19	60	40	2		
JBAF	2013/09/18	60	40	2		
JBAF	2013/12/18	60	40	2		
JBAF	2014/03/19	70	40	2		
JBAF	2014/06/18	60	40	2		

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