



## Market Notice

**Number:** Y1126

**Date:** 02 April 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 Tuesday 09<sup>th</sup> April 2013, for settlement on Wednesday 10<sup>th</sup> April 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2013/05/02	1420	100	1.00	360	1900
R157	2013/08/01	1440	100	1.00	360	
R157	2013/11/07	1440	100	1.00	360	
R157	2014/02/06	1440	100	1.00	360	
R186	2013/05/02	3920	200	1.00	980	4950
R186	2013/08/01	3920	200	1.00	980	
R186	2013/11/07	3920	200	1.00	980	
R186	2014/02/06	3920	200	1.00	980	
R201	2013/05/02	900	100	1.00	230	1230
R201	2013/08/01	900	100	1.00	230	
R201	2013/11/07	900	100	1.00	230	
R201	2014/02/06	900	100	1.00	230	
R203	2013/05/02	1720	100	1.00	430	2410
R203	2013/08/01	1740	100	1.00	430	
R203	2013/11/07	1740	100	1.00	430	
R203	2014/02/06	1740	100	1.00	430	
R204	2013/05/02	2050	105	1.00	520	2710
R204	2013/08/01	2050	105	1.00	520	
R204	2013/11/07	2050	105	1.00	520	
R204	2014/02/06	2050	105	1.00	520	
R206	2013/05/02	410	100	1.00	110	480
R206	2013/08/01	410	100	1.00	110	
R206	2013/11/07	410	100	1.00	110	
R207	2013/05/02	2150	110	1.00	540	2880
R207	2013/08/01	2150	110	1.00	540	
R207	2013/11/07	2150	110	1.00	540	
R207	2014/02/06	2150	110	1.00	540	
R208	2013/05/02	2370	120	1.00	600	3160
R208	2013/08/01	2400	120	1.00	600	
R208	2013/11/07	2400	120	1.00	600	
R208	2014/02/06	2400	120	1.00	600	



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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	2013/05/02	3350	170	1.00	840	4420
R209	2013/08/01	3390	170	1.00	840	
R209	2013/11/07	3390	170	1.00	840	
R209	2014/02/06	3390	170	1.00	840	
R213	2013/05/02	3360	170	1.00	840	4320
R213	2013/08/01	3400	170	1.00	840	
R213	2013/11/07	3400	170	1.00	840	
R213	2014/02/06	3400	170	1.00	840	
R214	2013/05/02	3550	180	1.00	890	4830
R214	2013/08/01	3600	180	1.00	890	
R214	2013/11/07	3600	180	1.00	890	
R214	2014/02/06	3600	180	1.00	890	
R2023	2013/05/02	2850	145	1.00	720	3740
R023	2013/08/01	2880	145	1.00	720	
R023	2013/11/07	2880	145	1.00	720	
R023	2014/02/06	2880	145	1.00	720	
R197	2013/05/02	5050	260	1.00	1620	5310
R197	2013/08/01	5050	260	1.00	1620	
R197	2013/11/07	5100	260	1.00	1620	
R197	2014/02/06	5100	260	1.00	1620	
R202	2013/05/02	8550	440	1.00	2140	6500
R202	2013/08/01	8550	440	1.00	2140	
R202	2013/11/07	8680	440	1.00	2140	
R202	2014/02/06	8680	440	1.00	2140	
R210	2013/05/02	5220	270	1.00	1660	4390
R210	2013/08/01	5290	270	1.00	1660	
R210	2013/11/07	5310	270	1.00	1660	
R210	2014/02/06	5380	270	1.00	1660	
R211	2013/05/02	1150	100	1.00	500	1200
R211	2013/08/01	1160	100	1.00	500	
R211	2013/11/07	1170	100	1.00	500	
R211	2014/02/06	1180	100	1.00	500	
R212	2013/05/02	2190	110	1.00	550	2250
R212	2013/08/01	2200	110	1.00	550	
R212	2013/11/07	2230	110	1.00	550	
R212	2014/02/06	2230	110	1.00	550	
2025	2013/05/02	2580	130	1.00	650	2710
2025	2013/08/01	2600	130	1.00	650	
2025	2013/11/07	2630	130	1.00	650	
2025	2014/02/06	2640	130	1.00	650	
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	10320	530	1.00	2580	6050
2050	2013/08/01	10340	530	1.00	2580	
2050	2013/11/07	10490	530	1.00	2580	
2050	2014/02/06	10520	530	1.00	2580	
ES33	2013/05/02	5000	255	1.00		5880
ES33	2013/08/01	5070	255	1.00		
ES33	2013/11/07	5070	255	1.00		
ES33	2014/02/06	5070	255	1.00		

ALBI	2013/05/02	91600	4715	1.00	22900
ALBI	2013/08/01	92720	4715	1.00	22900
ALBI	2013/11/07	92720	4715	1.00	22900
ALBI	2014/02/06	92720	4715	1.00	22900
GOVI	2013/05/02	94900	4885	1.00	23730
GOVI	2013/08/01	96140	4885	1.00	23730
GOVI	2013/11/07	96140	4885	1.00	23730
GOVI	2014/02/06	96140	4885	1.00	23730
OTH1	2013/05/02	128200	6600	1.00	32050
OTH1	2013/08/01	129810	6600	1.00	32050
OTH1	2013/11/07	129810	6600	1.00	32050
OTH1	2014/02/06	129810	6600	1.00	32050
AL7T	2013/05/02	103100	5310	1.00	25780
AL7T	2013/08/01	104360	5310	1.00	25780
AL7T	2013/11/07	104360	5310	1.00	25780
AL7T	2014/02/06	104360	5310	1.00	25780
AL12	2013/05/02	132400	6820	1.00	33100
AL12	2013/08/01	134050	6820	1.00	33100
AL12	2013/11/07	134050	6820	1.00	33100
AL12	2014/02/06	134050	6820	1.00	33100
IGOV	2013/05/02	34300	1765	1.00	8580
IGOV	2013/08/01	34730	1765	1.00	8580
IGOV	2013/11/07	34730	1765	1.00	8580
IGOV	2014/02/06	34730	1765	1.00	8580
ILBI	2013/05/02	100100	5155	1.00	
ILBI	2013/08/01	100100	5155	1.00	
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	90	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	100	50	2.00	
JBAF	2015/03/18	110	60	2.00	

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