



Market Notice

Number: Y1143

Date: 02 May 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 **Thursday** 09th May 2013, for settlement on **Friday** 10th May 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2013/08/01	1370	100	1.00	350	1820
R157	2013/11/07	1370	100	1.00	350	
R157	2014/02/06	1370	100	1.00	350	
R157	2014/05/02	1370	100	1.00	350	
R186	2013/08/01	4080	210	1.00	1020	5150
R186	2013/11/07	4080	210	1.00	1020	
R186	2014/02/06	4080	210	1.00	1020	
R186	2014/05/02	4080	210	1.00	1020	
R201	2013/08/01	840	100	1.00	210	1170
R201	2013/11/07	840	100	1.00	210	
R201	2014/02/06	840	100	1.00	210	
R201	2014/05/02	840	100	1.00	210	
R203	2013/08/01	1740	100	1.00	440	2420
R203	2013/11/07	1740	100	1.00	440	
R203	2014/02/06	1740	100	1.00	440	
R203	2014/05/02	1740	100	1.00	440	
R204	2013/08/01	2050	105	1.00	520	2700
R204	2013/11/07	2050	105	1.00	520	
R204	2014/02/06	2050	105	1.00	520	
R204	2014/05/02	2050	105	1.00	520	
R206	2013/08/01	310	100	1.00	10	400
R206	2013/11/07	310	100	1.00	10	
R206	2014/02/06	310	100	1.00	10	
R207	2013/08/01	2190	110	1.00	550	2910
R207	2013/11/07	2190	110	1.00	550	
R207	2014/02/06	2190	110	1.00	550	
R207	2014/05/02	2190	110	1.00	550	
R208	2013/08/01	2390	120	1.00	600	3220
R208	2013/11/07	2390	120	1.00	600	
R208	2014/02/06	2390	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

R208	2014/05/02	2390	120	1.00	600	
R209	2013/08/01	3550	180	1.00	890	4570
R209	2013/11/07	3550	180	1.00	890	
R209	2014/02/06	3550	180	1.00	890	
R209	2014/05/02	3550	180	1.00	890	
R213	2013/08/01	3540	180	1.00	890	4540
R213	2013/11/07	3540	180	1.00	890	
R213	2014/02/06	3540	180	1.00	890	
R213	2014/05/02	3540	180	1.00	890	
R214	2013/08/01	3710	190	1.00	930	4990
R214	2013/11/07	3710	190	1.00	930	
R214	2014/02/06	3710	190	1.00	930	
R214	2014/05/02	3710	190	1.00	930	
R2023	2013/08/01	2930	150	1.00	740	3840
R2023	2013/11/07	2930	150	1.00	740	
R2023	2014/02/06	2930	150	1.00	740	
R2023	2014/05/02	2930	150	1.00	740	
R2048	2013/08/01	2930	245	1.00	1210	6610
R2048	2013/11/07	2930	245	1.00	1210	
R2048	2014/02/06	2930	245	1.00	1210	
R2048	2014/05/02	2930	245	1.00	1210	
R197	2013/08/01	5080	260	1.00	1620	5340
R197	2013/11/07	5080	260	1.00	1620	
R197	2014/02/06	5080	260	1.00	1620	
R197	2014/05/02	5080	260	1.00	1620	
R202	2013/08/01	8740	450	1.00	2190	6650
R202	2013/11/07	8740	450	1.00	2190	
R202	2014/02/06	8740	450	1.00	2190	
R202	2014/05/02	8740	450	1.00	2190	
R210	2013/08/01	5390	275	1.00	1700	4530
R210	2013/11/07	5390	275	1.00	1700	
R210	2014/02/06	5390	275	1.00	1700	
R210	2014/05/02	5390	275	1.00	1700	
R211	2013/08/01	1130	100	1.00	500	1180
R211	2013/11/07	1130	100	1.00	500	
R211	2014/02/06	1130	100	1.00	500	
R211	2014/05/02	1130	100	1.00	500	
R212	2013/08/01	2180	110	1.00	550	2240
R212	2013/11/07	2180	110	1.00	550	
R212	2014/02/06	2180	110	1.00	550	
R212	2014/05/02	2180	110	1.00	550	
I2025	2013/08/01	2630	135	1.00	660	2760
I2025	2013/11/07	2630	135	1.00	660	
I2025	2014/02/06	2630	135	1.00	660	
I2025	2014/05/02	2630	135	1.00	660	
I2038	2013/08/01	5540	285	1.00	2190	4550
I2038	2013/11/07	5540	285	1.00	2190	
I2038	2014/02/06	5540	285	1.00	2190	
I2038	2014/05/02	5540	285	1.00	2190	
I2050	2013/08/01	10670	545	1.00	2670	6260
I2050	2013/11/07	10670	545	1.00	2670	
I2050	2014/02/06	10670	545	1.00	2670	

I2050	2014/05/02	10670	545	1.00	2670	
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I2038	2013/11/07	5540	285	1.00	2190	
I2038	2014/02/06	5540	285	1.00	2190	
I2038	2014/05/02	5540	285	1.00	2190	
I2050	2013/08/01	10670	545	1.00	2670	6260
I2050	2013/11/07	10670	545	1.00	2670	
I2050	2014/02/06	10670	545	1.00	2670	
I2050	2014/05/02	10670	545	1.00	2670	
ES33	2013/08/01	5190	265	1.00		6110
ES33	2013/11/07	5240	265	1.00		
ES33	2014/02/06	5290	265	1.00		
ES33	2014/05/02	5340	265	1.00		
ALBI	2013/05/02	94900	4885	1.00	23730	
ALBI	2013/08/01	96090	4885	1.00	23730	
ALBI	2013/11/07	96090	4885	1.00	23730	
ALBI	2014/02/06	96090	4885	1.00	23730	
GOVI	2013/05/02	98200	5055	1.00	24550	
GOVI	2013/08/01	99470	5055	1.00	24550	
GOVI	2013/11/07	99470	5055	1.00	24550	
GOVI	2014/02/06	99470	5055	1.00	24550	
OTH1	2013/05/02	133900	6895	1.00	33480	
OTH1	2013/08/01	135640	6895	1.00	33480	
OTH1	2013/11/07	135640	6895	1.00	33480	
OTH1	2014/02/06	135640	6895	1.00	33480	
AL13	2013/05/02	30500	1570	1.00	19075	
AL13	2013/08/01	30880	1570	1.00	19075	
AL13	2013/11/07	30880	1570	1.00	19075	
AL13	2014/02/06	30880	1570	1.00	19075	
AL37	2013/05/02	78800	4060	1.00	19700	
AL37	2013/08/01	79770	4060	1.00	19700	
AL37	2013/11/07	79770	4060	1.00	19700	
AL37	2014/02/06	79770	4060	1.00	19700	
AL7T	2013/05/02	106700	5495	1.00	26680	
AL7T	2013/08/01	108020	5495	1.00	26680	
AL7T	2013/11/07	108020	5495	1.00	26680	
AL7T	2014/02/06	108020	5495	1.00	26680	
AL12	2013/05/02	140400	7230	1.00	35100	
AL12	2013/08/01	142220	7230	1.00	35100	
AL12	2013/11/07	142220	7230	1.00	35100	
AL12	2014/02/06	142220	7230	1.00	35100	
IGOV	2013/05/02	34900	1795	1.00	8730	
IGOV	2013/08/01	35330	1795	1.00	8730	
IGOV	2013/11/07	35330	1795	1.00	8730	
IGOV	2014/02/06	35330	1795	1.00	8730	
ILBI	2013/05/02	99600	5130	1.00		
ILBI	2013/08/01	99600	5130	1.00		
ILBI	2013/11/07	99600	5130	1.00		
ILBI	2014/02/06	99600	5130	1.00		
JBAF	2013/05/15	100	50	2.00		
JBAF	2013/06/19	80	50	2.00		

JBAF	2013/07/17	80	50	2.00		
JBAF	2013/08/21	90	50	2.00		
JBAF	2013/09/18	90	50	2.00		
JBAF	2013/10/16	90	50	2.00		
JBAF	2013/12/18	90	50	2.00		
JBAF	2014/03/19	90	50	2.00		
JBAF	2014/06/18	90	50	2.00		
JBAF	2014/09/17	100	50	2.00		
JBAF	2014/12/17	100	50	2.00		
JBAF	2015/03/18	100	50	2.00		

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