



## Market Notice

Number: Y1188

Date: 01 July 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** 8<sup>th</sup> July 2013 for settlement on **Tuesday** 9<sup>th</sup> July 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
R157	2013/08/01	1260	100	1.00	380
R157	2013/11/07	1260	100	1.00	380
R157	2014/02/06	1260	100	1.00	380
R157	2014/05/02	1260	100	1.00	380
R186	2013/08/01	3760	195	1.00	1130
R186	2013/11/07	3810	195	1.00	1130
R186	2014/02/06	3810	195	1.00	1130
R186	2014/05/02	3810	195	1.00	1130
R201	2013/08/01	790	100	1.00	240
R201	2013/11/07	800	100	1.00	240
R201	2014/02/06	800	100	1.00	240
R201	2014/05/02	800	100	1.00	240
R203	2013/08/01	1650	100	1.00	500
R203	2013/11/07	1650	100	1.00	500
R203	2014/02/06	1650	100	1.00	500
R203	2014/05/02	1650	100	1.00	500
R204	2013/08/01	1920	100	1.00	580
R204	2013/11/07	1940	100	1.00	580
R204	2014/02/06	1940	100	1.00	580
R204	2014/05/02	1940	100	1.00	580
R206	2013/08/01	260	100	1.00	80
R206	2013/11/07	260	100	1.00	80
R206	2014/02/06	260	100	1.00	80
R207	2013/08/01	1940	100	1.00	590
R207	2013/11/07	1970	100	1.00	590
R207	2014/02/06	1970	100	1.00	590
R207	2014/05/02	1970	100	1.00	590
R208	2013/08/01	2270	115	1.00	690
R208	2013/11/07	2270	115	1.00	690
R208	2014/02/06	2270	115	1.00	690



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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	2270	115	1.00	690
R209	2013/08/01	3190	165	1.00	960
R209	2013/11/07	3190	165	1.00	960
R209	2014/02/06	3190	165	1.00	960
R209	2014/05/02	3190	165	1.00	960
R213	2013/08/01	3210	165	1.00	970
R213	2013/11/07	3210	165	1.00	970
R213	2014/02/06	3210	165	1.00	970
R213	2014/05/02	3210	165	1.00	970
R214	2013/08/01	3310	170	1.00	1000
R214	2013/11/07	3310	170	1.00	1000
R214	2014/02/06	3310	170	1.00	1000
R214	2014/05/02	3310	170	1.00	1000
R023	2013/08/01	2850	145	1.00	860
R023	2013/11/07	2850	145	1.00	860
R023	2014/02/06	2850	145	1.00	860
R023	2014/05/02	2850	145	1.00	860
R248	2013/08/01	4130	220	1.00	1300
R248	2013/11/07	4130	220	1.00	1300
R248	2014/02/06	4130	220	1.00	1300
R248	2014/05/02	4130	220	1.00	1300
R197	2013/08/01	4610	235	1.00	1740
R197	2013/11/07	4680	235	1.00	1740
R197	2014/02/06	4680	235	1.00	1740
R197	2014/05/02	4710	235	1.00	1740
R202	2013/08/01	7660	395	1.00	2300
R202	2013/11/07	7770	395	1.00	2300
R202	2014/02/06	7770	395	1.00	2300
R202	2014/05/02	7870	395	1.00	2300
R210	2013/08/01	4800	245	1.00	1790
R210	2013/11/07	4810	245	1.00	1790
R210	2014/02/06	4880	245	1.00	1790
R210	2014/05/02	4890	245	1.00	1790
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	2014/05/02	1150	100	1.00	500
R212	2013/08/01	1990	100	1.00	600
R212	2013/11/07	2020	100	1.00	600
R212	2014/02/06	2030	100	1.00	600
R212	2014/05/02	2050	100	1.00	600
2025	2013/08/01	2710	140	1.00	820
2025	2013/11/07	2750	140	1.00	820
2025	2014/02/06	2760	140	1.00	820
2025	2014/05/02	2800	140	1.00	820
2038	2013/08/01	4820	245	1.00	2250
2038	2013/11/07	4890	245	1.00	2250
2038	2014/02/06	4900	245	1.00	2250
2038	2014/05/02	4970	245	1.00	2250
2050	2013/08/01	8930	460	1.00	2680
2050	2013/11/07	9060	460	1.00	2680
2050	2014/02/06	9070	460	1.00	2680

2050	2014/05/02	9190	460	1.00	2680
ES33	2013/08/01	4860	250	1.00	
ES33	2013/11/07	4860	250	1.00	
ES33	2014/02/06	4860	250	1.00	
ES33	2014/05/02	4860	250	1.00	
ALBI	2013/08/01	89500	4610	1.00	22380
ALBI	2013/11/07	90700	4610	1.00	22380
ALBI	2014/02/06	90700	4610	1.00	22380
ALBI	2014/05/02	90700	4610	1.00	22380
GOVI	2013/08/01	92700	4775	1.00	23180
GOVI	2013/11/07	93940	4775	1.00	23180
GOVI	2014/02/06	93940	4775	1.00	23180
GOVI	2014/05/02	93940	4775	1.00	23180
AL37	2013/08/01	75500	3890	1.00	18880
AL37	2013/11/07	76540	3890	1.00	18880
AL37	2014/02/06	76540	3890	1.00	18880
AL37	2014/05/02	76540	3890	1.00	18880
AL7T	2013/08/01	99700	5135	1.00	24930
AL7T	2013/11/07	101040	5135	1.00	24930
AL7T	2014/02/06	101040	5135	1.00	24930
AL7T	2014/05/02	101040	5135	1.00	24930
IGOV	2013/08/01	32600	1680	1.00	8150
IGOV	2013/11/07	33020	1680	1.00	8150
IGOV	2014/02/06	33020	1680	1.00	8150
IGOV	2014/05/02	33020	1680	1.00	8150
ILBI	2013/08/01	100100	5155	1.00	
JBAF	2013/07/17	100	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	2013/11/20	100	50	2.00	
JBAF	2013/12/18	100	50	2.00	
JBAF	2014/03/19	110	60	2.00	
JBAF	2014/06/18	130	70	2.00	
JBAF	2014/09/17	130	70	2.00	
JBAF	2014/12/17	140	70	2.00	
JBAF	2015/03/18	150	80	2.00	
JBAF	2015/06/17	140	70	2.00	

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