



Market Notice

Number: Y1240

Date: 01 October 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 8th October 2013 for settlement on **Wednesday** 9th October 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	SSMR
R157	2013/11/07	1090	100	1.00	540
R157	2014/02/06	1100	100	1.00	540
R157	2014/05/08	1100	100	1.00	540
R157	2014/08/07	1100	100	1.00	540
R186	2013/11/07	3710	190	1.00	1300
R186	2014/02/06	3710	190	1.00	1300
R186	2014/05/08	3710	190	1.00	1300
R186	2014/08/07	3710	190	1.00	1300
R201	2013/11/07	630	100	1.00	230
R201	2014/02/06	630	100	1.00	230
R201	2014/05/08	630	100	1.00	230
R201	2014/08/07	630	100	1.00	230
R203	2013/11/07	1720	100	1.00	610
R203	2014/02/06	1740	100	1.00	610
R203	2014/05/08	1740	100	1.00	610
R203	2014/08/07	1740	100	1.00	610
R204	2013/11/07	1860	100	1.00	660
R204	2014/02/06	1860	100	1.00	660
R204	2014/05/08	1860	100	1.00	660
R204	2014/08/07	1860	100	1.00	660
R207	2013/11/07	2030	105	1.00	720
R207	2014/02/06	2030	105	1.00	720
R207	2014/05/08	2030	105	1.00	720
R207	2014/08/07	2030	105	1.00	720
R208	2013/11/07	2180	110	1.00	770
R208	2014/02/06	2210	110	1.00	770
R208	2014/05/08	2210	110	1.00	770
R208	2014/08/07	2210	110	1.00	770
R209	2013/11/07	3170	165	1.00	1110
R209	2014/02/06	3210	165	1.00	1110
R209	2014/05/08	3210	165	1.00	1110
R209	2014/08/07	3210	165	1.00	1110



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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

R213	2013/11/07	3190	165	1.00	1120
R213	2014/02/06	3230	165	1.00	1120
R213	2014/05/08	3230	165	1.00	1120
R213	2014/08/07	3230	165	1.00	1120
R214	2013/11/07	3250	165	1.00	1140
R214	2014/02/06	3300	165	1.00	1140
R214	2014/05/08	3300	165	1.00	1140
R214	2014/08/07	3300	165	1.00	1140
R023	2013/11/07	2750	140	1.00	970
R023	2014/02/06	2790	140	1.00	970
R023	2014/05/08	2790	140	1.00	970
R023	2014/08/07	2790	140	1.00	970
R248	2013/11/07	4250	220	1.00	1500
R248	2014/02/06	4250	220	1.00	1500
R248	2014/05/08	4250	220	1.00	1500
R248	2014/08/07	4250	220	1.00	1500
R237	2013/11/07	3640	185	1.00	
R237	2014/02/06	3640	185	1.00	
R237	2014/05/08	3640	185	1.00	
R237	2014/08/07	3640	185	1.00	
R197	2013/11/07	4500	230	1.00	2180
R197	2014/02/06	4500	230	1.00	2180
R197	2014/05/08	4540	230	1.00	2180
R197	2014/08/07	4540	230	1.00	2180
R202	2013/11/07	7650	395	1.00	2680
R202	2014/02/06	7650	395	1.00	2680
R202	2014/05/08	7750	395	1.00	2680
R202	2014/08/07	7750	395	1.00	2680
R210	2013/11/07	4770	245	1.00	2270
R210	2014/02/06	4840	245	1.00	2270
R210	2014/05/08	4850	245	1.00	2270
R210	2014/08/07	4910	245	1.00	2270
R211	2013/11/07	1020	100	1.00	650
R211	2014/02/06	1030	100	1.00	650
R211	2014/05/08	1040	100	1.00	650
R211	2014/08/07	1040	100	1.00	650
R212	2013/11/07	1950	100	1.00	840
R212	2014/02/06	1960	100	1.00	840
R212	2014/05/08	1980	100	1.00	840
R212	2014/08/07	1990	100	1.00	840
2025	2013/11/07	2650	135	1.00	1180
2025	2014/02/06	2660	135	1.00	1180
2025	2014/05/08	2700	135	1.00	1180
2025	2014/08/07	2710	135	1.00	1180
2038	2013/11/07	4900	250	1.00	2620
2038	2014/02/06	4910	250	1.00	2620
2038	2014/05/08	4980	250	1.00	2620
2038	2014/08/07	4990	250	1.00	2620
2050	2013/11/07	9280	480	1.00	3250
2050	2014/02/06	9290	480	1.00	3250
2050	2014/05/08	9420	480	1.00	3250
2050	2014/08/07	9440	480	1.00	3250

ES33	2013/11/07	4760	245	1.00	
ES33	2014/02/06	4830	245	1.00	
ES33	2014/05/08	4830	245	1.00	
ES33	2014/08/07	4830	245	1.00	
ALBI	2013/11/07	99500	5125	1.00	24880
ALBI	2014/02/06	100730	5125	1.00	24880
ALBI	2014/05/08	100730	5125	1.00	24880
ALBI	2014/08/07	100730	5125	1.00	24880
GOVI	2013/11/07	100100	5155	1.00	25030
GOVI	2014/02/06	101360	5155	1.00	25030
GOVI	2014/05/08	101360	5155	1.00	25030
GOVI	2014/08/07	101360	5155	1.00	25030
AL37	2013/11/07	80000	4120	1.00	20000
AL37	2014/02/06	80980	4120	1.00	20000
AL37	2014/05/08	80980	4120	1.00	20000
AL37	2014/08/07	80980	4120	1.00	20000
AL7T	2013/11/07	110300	5680	1.00	27580
AL7T	2014/02/06	111660	5680	1.00	27580
AL7T	2014/05/08	111660	5680	1.00	27580
AL7T	2014/08/07	111660	5680	1.00	27580
IGOV	2013/11/07	41800	2155	1.00	10450
IGOV	2014/02/06	42340	2155	1.00	10450
IGOV	2014/05/08	42340	2155	1.00	10450
IGOV	2014/08/07	42340	2155	1.00	10450
ILBI	2013/11/07	106700	5495	1.00	
ILBI	2014/02/06	106700	5495	1.00	
ILBI	2014/05/08	106700	5495	1.00	
ILBI	2014/08/07	106700	5495	1.00	
JBAF	2013/10/16	100	50	2.00	
JBAF	2013/11/20	100	50	2.00	
JBAF	2013/12/18	100	50	2.00	
JBAF	2014/01/15	100	50	2.00	
JBAF	2014/02/19	100	50	2.00	
JBAF	2014/03/19	100	50	2.00	
JBAF	2014/06/18	120	60	2.00	
JBAF	2014/09/17	140	70	2.00	
JBAF	2014/12/17	140	70	2.00	
JBAF	2015/03/18	150	80	2.00	
JBAF	2015/06/17	170	90	2.00	
JBAF	2015/09/16	170	80	2.00	

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