



Market Notice

Number: Y1255

Date 01 November 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 Friday 8th November 2013 for settlement on **Monday** 11th November 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	SSMR
R157	2013/11/07	1090	100	1.50	590
R157	2014/02/06	1110	100	1.50	590
R157	2014/05/02	1110	100	1.50	590
R157	2014/08/07	1110	100	1.50	590
R186	2013/11/07	3690	190	1.50	1480
R186	2014/02/06	3690	190	1.50	1480
R186	2014/05/02	3690	190	1.50	1480
R186	2014/08/07	3690	190	1.50	1480
R201	2013/11/07	630	100	1.50	260
R201	2014/02/06	630	100	1.50	260
R201	2014/05/02	630	100	1.50	260
R201	2014/08/07	630	100	1.50	260
R203	2013/11/07	1730	100	1.50	700
R203	2014/02/06	1760	100	1.50	700
R203	2014/05/02	1760	100	1.50	700
R203	2014/08/07	1760	100	1.50	700
R204	2013/11/07	1870	100	1.50	750
R204	2014/02/06	1870	100	1.50	750
R204	2014/05/02	1870	100	1.50	750
R204	2014/08/07	1870	100	1.50	750
R207	2013/11/07	2040	105	1.50	820
R207	2014/02/06	2040	105	1.50	820
R207	2014/05/02	2040	105	1.50	820
R207	2014/08/07	2040	105	1.50	820
R208	2013/11/07	2180	110	1.50	880
R208	2014/02/06	2210	110	1.50	880
R208	2014/05/02	2210	110	1.50	880
R208	2014/08/07	2210	110	1.50	880
R209	2013/11/07	3130	160	1.50	1260
R209	2014/02/06	3170	160	1.50	1260
R209	2014/05/02	3170	160	1.50	1260
R209	2014/08/07	3170	160	1.50	1260



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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	3160	165	1.50	1270
R213	2014/02/06	3200	165	1.50	1270
R213	2014/05/02	3200	165	1.50	1270
R213	2014/08/07	3200	165	1.50	1270
R214	2013/11/07	3210	165	1.50	1290
R214	2014/02/06	3260	165	1.50	1290
R214	2014/05/02	3260	165	1.50	1290
R214	2014/08/07	3260	165	1.50	1290
R023	2013/11/07	2750	140	1.50	1100
R023	2014/02/06	2790	140	1.50	1100
R023	2014/05/02	2790	140	1.50	1100
R023	2014/08/07	2790	140	1.50	1100
R248	2013/11/07	4180	215	1.50	1680
R248	2014/02/06	4180	215	1.50	1680
R248	2014/05/02	4180	215	1.50	1680
R248	2014/08/07	4180	215	1.50	1680
2037	2013/11/07	3640	185	1.50	
2037	2014/02/06	3640	185	1.50	
2037	2014/05/02	3640	185	1.50	
2037	2014/08/07	3640	185	1.50	
R197	2013/11/07	4520	235	1.50	2410
R197	2014/02/06	4520	235	1.50	2410
R197	2014/05/02	4550	235	1.50	2410
R197	2014/08/07	4550	235	1.50	2410
R202	2013/11/07	7760	400	1.50	3110
R202	2014/02/06	7760	400	1.50	3110
R202	2014/05/02	7860	400	1.50	3110
R202	2014/08/07	7860	400	1.50	3110
R210	2013/11/07	4810	250	1.50	2530
R210	2014/02/06	4880	250	1.50	2530
R210	2014/05/02	4890	250	1.50	2530
R210	2014/08/07	4950	250	1.50	2530
R211	2013/11/07	1010	100	1.50	650
R211	2014/02/06	1020	100	1.50	650
R211	2014/05/02	1030	100	1.50	650
R211	2014/08/07	1030	100	1.50	650
R212	2013/11/07	1950	100	1.50	930
R212	2014/02/06	1960	100	1.50	930
R212	2014/05/02	1980	100	1.50	930
R212	2014/08/07	1990	100	1.50	930
2025	2013/11/07	2640	135	1.50	1310
2025	2014/02/06	2650	135	1.50	1310
2025	2014/05/02	2690	135	1.50	1310
2025	2014/08/07	2700	135	1.50	1310
2038	2013/11/07	4890	250	1.50	2860
2038	2014/02/06	4900	250	1.50	2860
2038	2014/05/02	4970	250	1.50	2860
2038	2014/08/07	4980	250	1.50	2860
2050	2013/11/07	9300	480	1.50	3720
2050	2014/02/06	9310	480	1.50	3720
2050	2014/05/02	9440	480	1.50	3720
2050	2014/08/07	9460	480	1.50	3720

ES33	2013/11/07	4630	240	1.50	
ES33	2014/02/06	4700	240	1.50	
ES33	2014/05/02	4700	240	1.50	
ES33	2014/08/07	4700	240	1.50	
ALBI	2013/11/07	99400	5120	1.00	27340
ALBI	2014/02/06	100670	5120	1.00	27340
ALBI	2014/05/02	100670	5120	1.00	27340
ALBI	2014/08/07	100670	5120	1.00	27340
GOVI	2013/11/07	100100	5155	1.00	27530
GOVI	2014/02/06	101370	5155	1.00	27530
GOVI	2014/05/02	101370	5155	1.00	27530
GOVI	2014/08/07	101370	5155	1.00	27530
AL37	2013/11/07	80500	4145	1.00	22140
AL37	2014/02/06	81550	4145	1.00	22140
AL37	2014/05/02	81550	4145	1.00	22140
AL37	2014/08/07	81550	4145	1.00	22140
AL7T	2013/11/07	110500	5690	1.00	30390
AL7T	2014/02/06	111900	5690	1.00	30390
AL7T	2014/05/02	111900	5690	1.00	30390
AL7T	2014/08/07	111900	5690	1.00	30390
IGOV	2013/11/07	42200	2175	1.00	11610
IGOV	2014/02/06	42720	2175	1.00	11610
IGOV	2014/05/02	42720	2175	1.00	11610
IGOV	2014/08/07	42720	2175	1.00	11610
ILBI	2013/11/07	108100	5565	1.00	
ILBI	2014/02/06	108100	5565	1.00	
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	2014/04/16	100	50	2.00	
JBAF	2014/06/18	110	60	2.00	
JBAF	2014/09/17	130	70	2.00	
JBAF	2014/12/17	130	70	2.00	
JBAF	2015/03/18	140	70	2.00	
JBAF	2015/06/17	140	70	2.00	
JBAF	2015/09/16	150	80	2.00	

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