



## Market Notice

**Number:** Y666

**Date:** 01 June 2011

### Interest Rate Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the interest rate contracts are as follows and are effective, 08<sup>th</sup> June 2011 and settlement 09<sup>th</sup> June 2011.

Margin Requirements as at 01-June-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2011/08/04	1050	100	1.00	220	1820
R157	2011/11/03	1070	100	1.00	220	
R157	2012/02/02	1100	100	1.00	220	
R157	2012/05/03	1120	100	1.00	220	
R157	2012/08/02	1150	100	1.00	220	
R186	2011/08/04	2460	120	1.00	220	4260
R186	2011/11/03	2520	120	1.00	220	
R186	2012/02/02	2580	120	1.00	220	
R186	2012/05/03	2640	120	1.00	220	
R186	2012/08/02	2700	120	1.00	220	
R201	2011/08/04	870	100	1.00	220	1510
R201	2011/11/03	890	100	1.00	220	
R201	2012/02/02	910	100	1.00	220	
R201	2012/05/03	930	100	1.00	220	
R201	2012/08/02	960	100	1.00	220	
R203	2011/08/04	1200	100	1.00	200	2080
R203	2011/11/03	1230	100	1.00	200	
R203	2012/02/02	1250	100	1.00	200	
R203	2012/05/03	1280	100	1.00	200	
R203	2012/08/02	1310	100	1.00	200	
R204	2011/08/04	1340	100	1.00	210	2320
R204	2011/11/03	1370	100	1.00	210	
R204	2012/02/02	1410	100	1.00	210	
R204	2012/05/03	1440	100	1.00	210	
R204	2012/08/02	1470	100	1.00	210	



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**Executive Directors:** RM Loubser (CEO), NF Newton-King, F Evans (CFO) **Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne  
**Alternate Directors:** JH Burke, LV Parsons

Margin Requirements as at 01-June-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R206	2011/08/04	760	100	1.00	240	1320
R206	2011/11/03	780	100	1.00	240	
R206	2012/02/02	790	100	1.00	240	
R206	2012/05/03	810	100	1.00	240	
R206	2012/08/02	830	100	1.00	240	
R207	2011/08/04	1440	100	1.00	200	2490
R207	2011/11/03	1480	100	1.00	200	
R207	2012/02/02	1510	100	1.00	200	
R207	2012/05/03	1550	100	1.00	200	
R207	2012/08/02	1580	100	1.00	200	
R208	2011/08/04	1540	100	1.00	200	2670
R208	2011/11/03	1580	100	1.00	200	
R208	2012/02/02	1620	100	1.00	200	
R208	2012/05/03	1660	100	1.00	200	
R208	2012/08/02	1690	100	1.00	200	
R209	2011/08/04	2240	110	1.00	220	3880
R209	2011/11/03	2300	110	1.00	220	
R209	2012/02/02	2350	110	1.00	220	
R209	2012/05/03	2410	110	1.00	220	
R209	2012/08/02	2460	110	1.00	220	
R213	2011/08/04	2150	110	1.00	220	3720
R213	2011/11/03	2210	110	1.00	220	
R213	2012/02/02	2260	110	1.00	220	
R213	2012/05/03	2310	110	1.00	220	
R213	2012/08/02	2360	110	1.00	220	
R189	2011/08/04	1220	100	1.00	260	2110
R189	2011/11/03	1250	100	1.00	260	
R189	2012/02/02	1280	100	1.00	260	
R189	2012/05/03	1310	100	1.00	260	
R189	2012/08/02	1340	100	1.00	260	
R197	2011/08/04	5500	280	1.50	330	9530
R197	2011/11/03	5640	280	1.50	330	
R197	2012/02/02	5770	280	1.50	330	
R197	2012/05/03	5900	280	1.50	330	
R197	2012/08/02	6040	280	1.50	330	
R202	2011/08/04	7520	380	1.50	640	13030
R202	2011/11/03	7700	380	1.50	640	
R202	2012/02/02	7880	380	1.50	640	
R202	2012/05/03	8060	380	1.50	640	
R202	2012/08/02	8250	380	1.50	640	
R210	2011/08/04	4590	230	1.50	310	7950

<b>Margin Requirements as at 01-June-2011</b>						
<b>Contract Code</b>	<b>Expiry Date</b>	<b>Fixed Margin</b>	<b>Spread Margin</b>	<b>VSR</b>	<b>Series Spread Margin</b>	<b>Settlement Margin</b>
R210	2011/11/03	4700	230	1.50	310	
R210	2012/02/02	4820	230	1.50	310	
R210	2012/05/03	4930	230	1.50	310	
R210	2012/08/02	5040	230	1.50	310	
R211	2011/08/04	1330	100	1.50	200	2300
R211	2011/11/03	1360	100	1.50	200	
R211	2012/02/02	1390	100	1.50	200	
R211	2012/05/03	1430	100	1.50	200	
R211	2012/08/02	1460	100	1.50	200	
R212	2011/08/04	2390	120	1.50	230	4140
R212	2011/11/03	2450	120	1.50	230	
R212	2012/02/02	2500	120	1.50	230	
R212	2012/05/03	2560	120	1.50	230	
R212	2012/08/02	2620	120	1.50	230	
GOVI	2011/08/04	44800	2240	1.00	1200	
GOVI	2011/11/03	45800	2240	1.00	1200	
GOVI	2012/02/02	46900	2240	1.00	1200	
GOVI	2012/05/03	48000	2240	1.00	1200	
GOVI	2012/08/02	49100	2240	1.00	1200	
OTHI	2011/08/04	49000	2450	1.00	1900	
OTHI	2011/11/03	50200	2450	1.00	1900	
OTHI	2012/02/02	51400	2450	1.00	1900	
OTHI	2012/05/03	52600	2450	1.00	1900	
OTHI	2012/08/02	53800	2450	1.00	1900	
ALBI	2011/08/04	45400	2270	1.00	1200	
ALBI	2011/11/03	46500	2270	1.00	1200	
ALBI	2012/02/02	47600	2270	1.00	1200	
ALBI	2012/05/03	48700	2270	1.00	1200	
ALBI	2012/08/02	49800	2270	1.00	1200	
AL7T	2011/08/04	58400	2920	1.00	2800	
AL7T	2011/11/03	59800	2920	1.00	2800	
AL7T	2012/02/02	61200	2920	1.00	2800	
AL7T	2012/05/03	62700	2920	1.00	2800	
AL7T	2012/08/02	64100	2920	1.00	2800	
IGOV	2011/08/04	9300	1000	0.75	2700	
IGOV	2011/11/03	9500	1000	0.75	2700	
IGOV	2012/02/02	9800	1000	0.75	2700	
IGOV	2012/05/03	10000	1000	0.75	2700	
IGOV	2012/08/02	10200	1000	0.75	2700	
CRD1	2011/08/04	16200	1000	0.75	2700	
CRD1	2011/11/03	16600	1000	0.75	2700	

<b>Margin Requirements as at 01-June-2011</b>						
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CRD1	2012/02/02	17000	1000	0.75	2700	
CRD1	2012/05/03	17400	1000	0.75	2700	
CRD1	2012/08/02	17800	1000	0.75	2700	
TRT1	2011/08/04	46000	2300	1.00	2900	
TRT1	2011/11/03	47100	2300	1.00	2900	
TRT1	2012/02/02	48200	2300	1.00	2900	
TRT1	2012/05/03	49300	2300	1.00	2900	
TRT1	2012/08/02	50500	2300	1.00	2900	
ILBI	2011/08/04	26000	1300	0.75	2700	
ILBI	2011/11/03	26600	1300	0.75	2700	
ILBI	2012/02/02	27300	1300	0.75	2700	
ILBI	2012/05/03	27900	1300	0.75	2700	
ILBI	2012/08/02	28500	1300	0.75	2700	
JBAF	2011/06/15	60	40	2.00		
JBAF	2011/07/20	60	40	2.00		
JBAF	2011/08/17	60	40	2.00		
JBAF	2011/09/21	60	40	2.00		
JBAF	2011/10/19	60	40	2.00		
JBAF	2011/11/16	60	40	2.00		
JBAF	2011/12/21	60	40	2.00		
JBAF	2012/03/20	60	40	2.00		
JBAF	2012/06/20	70	40	2.00		
JBAF	2012/09/19	70	40	2.00		
JBAF	2012/12/19	80	40	2.00		
JBAF	2013/03/20	100	40	2.00		

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