



## Market Notice

**Number:** Y692

**Date** 01 August 2011

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

The Initial margin requirements (IMR) for the interest rate contracts are as follows and are effective, 08th August 2011 and settlement 10th August 2011.

Margin Requirements as at 01-August-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R157	2011/08/04	990	100	1.00	315	1710
R157	2011/11/03	1020	100	1.00	315	
R157	2012/02/02	1040	100	1.00	315	
R157	2012/05/03	1070	100	1.00	315	
R157	2012/08/02	1090	100	1.00	315	
R186	2011/08/04	2390	120	1.00	315	4140
R186	2011/11/03	2450	120	1.00	315	
R186	2012/02/02	2510	120	1.00	315	
R186	2012/05/03	2570	120	1.00	315	
R186	2012/08/02	2630	120	1.00	315	
R201	2011/08/04	830	100	1.00	330	1440
R201	2011/11/03	850	100	1.00	330	
R201	2012/02/02	870	100	1.00	330	
R201	2012/05/03	890	100	1.00	330	
R201	2012/08/02	910	100	1.00	330	
R203	2011/08/04	1150	100	1.00	300	1990
R203	2011/11/03	1180	100	1.00	300	
R203	2012/02/02	1200	100	1.00	300	
R203	2012/05/03	1230	100	1.00	300	
R203	2012/08/02	1260	100	1.00	300	
R204	2011/08/04	1300	100	1.00	300	2250
R204	2011/11/03	1330	100	1.00	300	
R204	2012/02/02	1360	100	1.00	300	
R204	2012/05/03	1390	100	1.00	300	
R204	2012/08/02	1420	100	1.00	300	



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

Margin Requirements as at 01-August-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R206	2011/08/04	720	100	1.00	345	1250
R206	2011/11/03	730	100	1.00	345	
R206	2012/02/02	750	100	1.00	345	
R206	2012/05/03	770	100	1.00	345	
R206	2012/08/02	790	100	1.00	345	
R207	2011/08/04	1390	100	1.00	285	2410
R207	2011/11/03	1430	100	1.00	285	
R207	2012/02/02	1460	100	1.00	285	
R207	2012/05/03	1490	100	1.00	285	
R207	2012/08/02	1530	100	1.00	285	
R208	2011/08/04	1500	100	1.00	285	2600
R208	2011/11/03	1530	100	1.00	285	
R208	2012/02/02	1570	100	1.00	285	
R208	2012/05/03	1610	100	1.00	285	
R208	2012/08/02	1650	100	1.00	285	
R209	2011/08/04	2140	110	1.00	330	3710
R209	2011/11/03	2200	110	1.00	330	
R209	2012/02/02	2250	110	1.00	330	
R209	2012/05/03	2300	110	1.00	330	
R209	2012/08/02	2360	110	1.00	330	
R213	2011/08/04	2080	100	1.00	315	3600
R213	2011/11/03	2130	100	1.00	315	
R213	2012/02/02	2180	100	1.00	315	
R213	2012/05/03	2230	100	1.00	315	
R213	2012/08/02	2290	100	1.00	315	
R189	2011/08/04	1070	100	1.00	360	1850
R189	2011/11/03	1100	100	1.00	360	
R189	2012/02/02	1120	100	1.00	360	
R189	2012/05/03	1150	100	1.00	360	
R189	2012/08/02	1180	100	1.00	360	
R197	2011/08/04	5270	260	1.50	480	9130
R197	2011/11/03	5400	260	1.50	480	
R197	2012/02/02	5530	260	1.50	480	
R197	2012/05/03	5660	260	1.50	480	
R197	2012/08/02	5790	260	1.50	480	
R202	2011/08/04	7290	360	1.50	915	12630
R202	2011/11/03	7470	360	1.50	915	
R202	2012/02/02	7650	360	1.50	915	
R202	2012/05/03	7830	360	1.50	915	
R202	2012/08/02	8010	360	1.50	915	
R210	2011/08/04	4440	220	1.50	450	7690
R210	2011/11/03	4550	220	1.50	450	
R210	2012/02/02	4660	220	1.50	450	

Margin Requirements as at 01-August-2011						
Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin	Settlement Margin
R210	2012/05/03	4770	220	1.50	450	
R210	2012/08/02	4880	220	1.50	450	
R211	2011/08/04	1260	100	1.50	285	2180
R211	2011/11/03	1300	100	1.50	285	
R211	2012/02/02	1330	100	1.50	285	
R211	2012/05/03	1360	100	1.50	285	
R211	2012/08/02	1390	100	1.50	285	
R212	2011/08/04	2290	110	1.50	345	3970
R212	2011/11/03	2350	110	1.50	345	
R212	2012/02/02	2400	110	1.50	345	
R212	2012/05/03	2460	110	1.50	345	
R212	2012/08/02	2520	110	1.50	345	
GOVI	2011/08/04	44300	2220	1.00	1800	
GOVI	2011/11/03	45300	2220	1.00	1800	
GOVI	2012/02/02	46400	2220	1.00	1800	
GOVI	2012/05/03	47500	2220	1.00	1800	
GOVI	2012/08/02	48600	2220	1.00	1800	
OTHI	2011/08/04	48900	2450	1.00	2850	
OTHI	2011/11/03	50100	2450	1.00	2850	
OTHI	2012/02/02	51300	2450	1.00	2850	
OTHI	2012/05/03	52500	2450	1.00	2850	
OTHI	2012/08/02	53700	2450	1.00	2850	
ALBI	2011/08/04	44900	2250	1.00	1800	
ALBI	2011/11/03	46000	2250	1.00	1800	
ALBI	2012/02/02	47200	2250	1.00	1800	
ALBI	2012/05/03	48300	2250	1.00	1800	
ALBI	2012/08/02	49400	2250	1.00	1800	
AL13	2011/08/04	13100	1000	1.00	4350	
AL13	2011/11/03	13500	1000	1.00	4350	
AL13	2012/02/02	13800	1000	1.00	4350	
AL13	2012/05/03	14100	1000	1.00	4350	
AL13	2012/08/02	14400	1000	1.00	4350	
AL37	2011/08/04	32900	1650	1.00	4350	
AL37	2011/11/03	33700	1650	1.00	4350	
AL37	2012/02/02	34500	1650	1.00	4350	
AL37	2012/05/03	35400	1650	1.00	4350	
AL37	2012/08/02	36200	1650	1.00	4350	
AL7T	2011/08/04	58100	2910	1.00	4200	
AL7T	2011/11/03	59500	2910	1.00	4200	
AL7T	2012/02/02	61000	2910	1.00	4200	
AL7T	2012/05/03	62400	2910	1.00	4200	
AL7T	2012/08/02	63800	2910	1.00	4200	
AL12	2011/08/04	83800	4190	1.00	8250	

<b>Margin Requirements as at 01-August-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>
AL12	2011/11/03	85900	4190	1.00	8250	
AL12	2012/02/02	88000	4190	1.00	8250	
AL12	2012/05/03	90100	4190	1.00	8250	
AL12	2012/08/02	92100	4190	1.00	8250	
IGOV	2011/08/04	9300	1000	0.75	3900	
IGOV	2011/11/03	9500	1000	0.75	3900	
IGOV	2012/02/02	9700	1000	0.75	3900	
IGOV	2012/05/03	10000	1000	0.75	3900	
IGOV	2012/08/02	10200	1000	0.75	3900	
CRD1	2011/08/04	16100	1000	0.75	3900	
CRD1	2011/11/03	16500	1000	0.75	3900	
CRD1	2012/02/02	16900	1000	0.75	3900	
CRD1	2012/05/03	17300	1000	0.75	3900	
CRD1	2012/08/02	17700	1000	0.75	3900	
TRT1	2011/08/04	45700	2290	1.00	4200	
TRT1	2011/11/03	46800	2290	1.00	4200	
TRT1	2012/02/02	48000	2290	1.00	4200	
TRT1	2012/05/03	49100	2290	1.00	4200	
TRT1	2012/08/02	50200	2290	1.00	4200	
ILBI	2011/08/04	26100	1310	0.75	4050	
ILBI	2011/11/03	26800	1310	0.75	4050	
ILBI	2012/02/02	27400	1310	0.75	4050	
ILBI	2012/05/03	28100	1310	0.75	4050	
ILBI	2012/08/02	28700	1310	0.75	4050	
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	2012/01/18	60	40	2.00		
JBAF	2012/03/20	60	40	2.00		
JBAF	2012/06/20	60	40	2.00		
JBAF	2012/09/19	60	40	2.00		
JBAF	2012/12/19	60	40	2.00		
JBAF	2013/03/20	80	40	2.00		
JBAF	2013/06/19	70	40	2.00		

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