



## Market Notice

**Number:** Y1329

**Date:** 01 April 2014

### 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 8<sup>th</sup> April 2014 for settlement on **Wednesday** 9<sup>th</sup> April 2014.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	SSMR
R157	2014/05/08	990	100	1.00	550
R157	2014/08/07	1000	100	1.00	550
R157	2014/11/06	1000	100	1.00	550
R157	2015/02/05	1000	100	1.00	550
R186	2014/05/08	3490	195	1.00	1400
R186	2014/08/07	3490	195	1.00	1400
R186	2014/11/06	3490	195	1.00	1400
R186	2015/02/05	3490	195	1.00	1400
R201	2014/05/08	400	100	1.00	160
R201	2014/08/07	400	100	1.00	160
R203	2014/05/08	1750	100	1.00	700
R203	2014/08/07	1780	100	1.00	700
R203	2014/11/06	1780	100	1.00	700
R203	2015/02/05	1780	100	1.00	700
R204	2014/05/08	1700	100	1.00	680
R204	2014/08/07	1700	100	1.00	680
R204	2014/11/06	1700	100	1.00	680
R204	2015/02/05	1700	100	1.00	680
R207	2014/05/08	1900	105	1.00	760
R207	2014/08/07	1900	105	1.00	760
R207	2014/11/06	1900	105	1.00	760
R207	2015/02/05	1900	105	1.00	760
R208	2014/05/08	2100	120	1.00	840
R208	2014/08/07	2130	120	1.00	840
R208	2014/11/06	2130	120	1.00	840
R208	2015/02/05	2130	120	1.00	840
R209	2014/05/08	3130	175	1.00	1260
R209	2014/08/07	3180	175	1.00	1260
R209	2014/11/06	3180	175	1.00	1260
R209	2015/02/05	3180	175	1.00	1260



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**Executive Directors:** NF Newton-King (CEO),  
A Takoordeen (CFO)

**Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, M Jordaan  
MR Johnston, DM Lawrence, A Mazwai, Dr. MA Matookane, NP Mnxasana,  
NS Nematswerani, N Nyembezi-Heita, N Payne

**Alternate Directors:** JH Burke, LV Parsons

**Company Secretary:** GC Clarke

R213	2014/05/08	3130	175	1.00	1260
R213	2014/08/07	3170	175	1.00	1260
R213	2014/11/06	3170	175	1.00	1260
R213	2015/02/05	3170	175	1.00	1260
R214	2014/05/08	3230	180	1.00	1300
R214	2014/08/07	3270	180	1.00	1300
R214	2014/11/06	3270	180	1.00	1300
R214	2015/02/05	3270	180	1.00	1300
R023	2014/05/08	2540	145	1.00	1020
R023	2014/08/07	2580	145	1.00	1020
R023	2014/11/06	2580	145	1.00	1020
R023	2015/02/05	2580	145	1.00	1020
R248	2014/05/08	4200	235	1.00	1680
R248	2014/08/07	4200	235	1.00	1680
R248	2014/11/06	4200	235	1.00	1680
R248	2015/02/05	4200	235	1.00	1680
2037	2014/05/08	3640	185	1.00	
2037	2014/08/07	3640	185	1.00	
2037	2014/11/06	3640	185	1.00	
2037	2015/02/05	3640	185	1.00	
R197	2014/05/08	5420	305	1.00	2770
R197	2014/08/07	5420	305	1.00	2770
R197	2014/11/06	5480	305	1.00	2770
R197	2015/02/05	5480	305	1.00	2770
R202	2014/05/08	9620	545	1.00	3850
R202	2014/08/07	9630	545	1.00	3850
R202	2014/11/06	9780	545	1.00	3850
R202	2015/02/05	9800	545	1.00	3850
R210	2014/05/08	5760	325	1.00	2910
R210	2014/08/07	5850	325	1.00	2910
R210	2014/11/06	5870	325	1.00	2910
R210	2015/02/05	5960	325	1.00	2910
R211	2014/05/08	1040	100	1.00	650
R211	2014/08/07	1050	100	1.00	650
R211	2014/11/06	1060	100	1.00	650
R211	2015/02/05	1070	100	1.00	650
R212	2014/05/08	2770	155	1.00	1260
R212	2014/08/07	2780	155	1.00	1260
R212	2014/11/06	2820	155	1.00	1260
R212	2015/02/05	2830	155	1.00	1260
2025	2014/05/08	3250	185	1.00	1550
2025	2014/08/07	3270	185	1.00	1550
2025	2014/11/06	3320	185	1.00	1550
2025	2015/02/05	3340	185	1.00	1550
2038	2014/05/08	6170	350	1.00	3370
2038	2014/08/07	6200	350	1.00	3370
2038	2014/11/06	6290	350	1.00	3370
2038	2015/02/05	6320	350	1.00	3370
2050	2014/05/08	11500	650	1.00	4600
2050	2014/08/07	11540	650	1.00	4600
2050	2014/11/06	11720	650	1.00	4600
2050	2015/02/05	11760	650	1.00	4600

ES33	2014/05/08	4560	260	1.00	
ES33	2014/08/07	4630	260	1.00	
ES33	2014/11/06	4630	260	1.00	
ES33	2015/02/05	4630	260	1.00	
2030	2014/05/08	3270	185	1.00	1310
2030	2014/08/07	3270	185	1.00	1310
2030	2014/11/06	3270	185	1.00	1310
2030	2015/02/05	3270	185	1.00	1310
ALBI	2014/05/08	100500	5680	1.00	30150
ALBI	2014/08/07	101930	5680	1.00	30150
ALBI	2014/11/06	101930	5680	1.00	30150
ALBI	2015/02/05	101930	5680	1.00	30150
GOVI	2014/05/08	101000	5705	1.00	30300
GOVI	2014/08/07	102430	5705	1.00	30300
GOVI	2014/11/06	102430	5705	1.00	30300
GOVI	2015/02/05	102430	5705	1.00	30300
AL37	2014/05/08	80200	4530	1.00	24060
AL37	2014/08/07	81360	4530	1.00	24060
AL37	2014/11/06	81360	4530	1.00	24060
AL37	2015/02/05	81360	4530	1.00	24060
AL7T	2014/05/08	109500	6185	1.00	32850
AL7T	2014/08/07	111050	6185	1.00	32850
AL7T	2014/11/06	111050	6185	1.00	32850
AL7T	2015/02/05	111050	6185	1.00	32850
AL12	2014/05/08	144600	8170	1.00	43380
AL12	2014/08/07	146690	8170	1.00	43380
AL12	2014/11/06	146690	8170	1.00	43380
AL12	2015/02/05	146690	8170	1.00	43380
IGOV	2014/05/08	47800	2700	1.00	14340
IGOV	2014/08/07	48470	2700	1.00	14340
IGOV	2014/11/06	48470	2700	1.00	14340
IGOV	2015/02/05	48470	2700	1.00	14340
ILBI	2014/05/08	128900	7285	1.00	
ILBI	2014/08/07	128900	7285	1.00	
ILBI	2014/11/06	128900	7285	1.00	
JBAF	2013/12/18	110	60	2.00	
JBAF	2014/01/15	110	60	2.00	
JBAF	2014/02/19	110	60	2.00	
JBAF	2014/03/19	110	60	2.00	
JBAF	2014/04/16	130	70	2.00	
JBAF	2014/05/21	150	80	2.00	
JBAF	2014/06/18	160	80	2.00	
JBAF	2014/07/16	160	80	2.00	
JBAF	2014/08/20	160	80	2.00	
JBAF	2014/09/17	180	90	2.00	
JBAF	2014/12/17	180	90	2.00	
JBAF	2015/03/18	180	90	2.00	
JBAF	2015/06/17	180	90	2.00	
JBAF	2015/09/16	180	90	2.00	
JBAF	2015/12/15	190	90	2.00	
JBAF	2016/03/16	190	90	2.00	

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