



Market Notice

Number: Y1229

Date: 02 September 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 Monday 9th September for settlement on **Tuesday** 10th September 2013.

Contract Code	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
R157	2013/11/07	1080	100	1.00	530
R157	2014/02/06	1090	100	1.00	530
R157	2014/05/02	1090	100	1.00	530
R157	2014/08/07	1090	100	1.00	530
R186	2013/11/07	3580	185	1.00	1260
R186	2014/02/06	3580	185	1.00	1260
R186	2014/05/02	3580	185	1.00	1260
R186	2014/08/07	3580	185	1.00	1260
R201	2013/11/07	670	100	1.00	240
R201	2014/02/06	670	100	1.00	240
R201	2014/05/02	670	100	1.00	240
R201	2014/08/07	670	100	1.00	240
R203	2013/11/07	1590	100	1.00	560
R203	2014/02/06	1610	100	1.00	560
R203	2014/05/02	1610	100	1.00	560
R203	2014/08/07	1610	100	1.00	560
R204	2013/11/07	1830	100	1.00	650
R204	2014/02/06	1830	100	1.00	650
R204	2014/05/02	1830	100	1.00	650
R204	2014/08/07	1830	100	1.00	650
R207	2013/11/07	1990	100	1.00	700
R207	2014/02/06	1990	100	1.00	700
R207	2014/05/02	1990	100	1.00	700
R207	2014/08/07	1990	100	1.00	700
R208	2013/11/07	2050	105	1.00	720
R208	2014/02/06	2080	105	1.00	720
R208	2014/05/02	2080	105	1.00	720
R208	2014/08/07	2080	105	1.00	720
R209	2013/11/07	2880	150	1.00	1010
R209	2014/02/06	2920	150	1.00	1010
R209	2014/05/02	2920	150	1.00	1010



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

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

R209	2014/08/07	2920	150	1.00	1010
R213	2013/11/07	3020	155	1.00	1060
R213	2014/02/06	3060	155	1.00	1060
R213	2014/05/02	3060	155	1.00	1060
R213	2014/08/07	3060	155	1.00	1060
R214	2013/11/07	3090	160	1.00	1090
R214	2014/02/06	3130	160	1.00	1090
R214	2014/05/02	3130	160	1.00	1090
R214	2014/08/07	3130	160	1.00	1090
R023	2013/11/07	2710	140	1.00	950
R023	2014/02/06	2740	140	1.00	950
R023	2014/05/02	2740	140	1.00	950
R023	2014/08/07	2740	140	1.00	950
R248	2013/11/07	4020	210	1.00	1420
R248	2014/02/06	4020	210	1.00	1420
R248	2014/05/02	4020	210	1.00	1420
R248	2014/08/07	4020	210	1.00	1420
2037	2013/11/07	3640	185	1.00	
2037	2014/02/06	3640	185	1.00	
2037	2014/05/02	3640	185	1.00	
2037	2014/08/07	3640	185	1.00	
R197	2013/11/07	4450	230	1.00	2160
R197	2014/02/06	4450	230	1.00	2160
R197	2014/05/02	4480	230	1.00	2160
R197	2014/08/07	4480	230	1.00	2160
R202	2013/11/07	7390	380	1.00	2590
R202	2014/02/06	7390	380	1.00	2590
R202	2014/05/02	7480	380	1.00	2590
R202	2014/08/07	7480	380	1.00	2590
R210	2013/11/07	4570	235	1.00	2200
R210	2014/02/06	4640	235	1.00	2200
R210	2014/05/02	4640	235	1.00	2200
R210	2014/08/07	4700	235	1.00	2200
R211	2013/11/07	1050	100	1.00	650
R211	2014/02/06	1060	100	1.00	650
R211	2014/05/02	1070	100	1.00	650
R211	2014/08/07	1070	100	1.00	650
R212	2013/11/07	1910	100	1.00	820
R212	2014/02/06	1920	100	1.00	820
R212	2014/05/02	1940	100	1.00	820
R212	2014/08/07	1940	100	1.00	820
2025	2013/11/07	2580	135	1.00	1160
2025	2014/02/06	2590	135	1.00	1160
2025	2014/05/02	2630	135	1.00	1160
2025	2014/08/07	2640	135	1.00	1160
2038	2013/11/07	4660	240	1.00	2540
2038	2014/02/06	4670	240	1.00	2540
2038	2014/05/02	4730	240	1.00	2540
2038	2014/08/07	4740	240	1.00	2540
2050	2013/11/07	8720	450	1.00	3060
2050	2014/02/06	8730	450	1.00	3060
2050	2014/05/02	8850	450	1.00	3060

2050	2014/08/07	8850	450	1.00	3060
ES33	2013/11/07	4390	225	1.00	
ES33	2014/02/06	4450	225	1.00	
ES33	2014/05/02	4450	225	1.00	
ES33	2014/08/07	4450	225	1.00	
ALBI	2013/11/07	96100	4950	1.00	24030
ALBI	2014/02/06	97330	4950	1.00	24030
ALBI	2014/05/02	97330	4950	1.00	24030
ALBI	2014/08/07	97330	4950	1.00	24030
GOVI	2013/11/07	96800	4985	1.00	24200
GOVI	2014/02/06	97980	4985	1.00	24200
GOVI	2014/05/02	97980	4985	1.00	24200
GOVI	2014/08/07	97980	4985	1.00	24200
AL37	2013/11/07	77900	4010	1.00	19480
AL37	2014/02/06	78840	4010	1.00	19480
AL37	2014/05/02	78840	4010	1.00	19480
AL37	2014/08/07	78840	4010	1.00	19480
AL7T	2013/11/07	106200	5470	1.00	26550
AL7T	2014/02/06	107540	5470	1.00	26550
AL7T	2014/05/02	107540	5470	1.00	26550
AL7T	2014/08/07	107540	5470	1.00	26550
IGOV	2013/11/07	40900	2105	1.00	10230
IGOV	2014/02/06	41350	2105	1.00	10230
IGOV	2014/05/02	41350	2105	1.00	10230
IGOV	2014/08/07	41350	2105	1.00	10230
ILBI	2013/11/07	103700	5340	1.00	
ILBI	2014/02/06	103700	5340	1.00	
ILBI	2014/05/02	103700	5340	1.00	
ILBI	2014/08/07	103700	5340	1.00	
JBAF	2013/09/18	100	50	2.00	
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	110	60	2.00	
JBAF	2014/03/19	120	60	2.00	
JBAF	2014/06/18	130	70	2.00	
JBAF	2014/09/17	140	70	2.00	
JBAF	2014/12/17	150	80	2.00	
JBAF	2015/03/18	150	80	2.00	
JBAF	2015/06/17	180	90	2.00	

Brett Kotze

Designation Head of Operations
Division Post Trade Services Division
Tel +27 11 520-7587
Fax +27 11 520-8729
E-mail address: brettk@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346