



Market Notice

Number: Y1069

Date: 02 January 2013

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below listed currency contracts will be changing on **Wednesday** 09th January 2013 for settlement on **Thursday** 10th January 2013.

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2013/03/18	<u>370</u>	20	2.5	<u>130</u>
ZAUS	Dollar/Rand (\$/R)	2013/06/14	<u>375</u>	20	2.5	<u>130</u>
ZAUS	Dollar/Rand (\$/R)	2013/09/16	<u>380</u>	20	2.5	<u>130</u>
ZAUS	Dollar/Rand (\$/R)	2013/12/13	<u>385</u>	20	2.5	<u>130</u>
ZAUS	Dollar/Rand (\$/R)	2014/12/12	<u>390</u>	20	2.5	<u>130</u>
ZAUS	Dollar/Rand (\$/R)	2015/12/14	<u>425</u>	20	2.5	<u>130</u>
ZAEU	Euro/Rand (€/R)	2013/03/18	<u>420</u>	20	2.5	<u>113</u>
ZAEU	Euro/Rand (€/R)	2013/06/14	<u>425</u>	20	2.5	<u>113</u>
ZAEU	Euro/Rand (€/R)	2013/09/16	<u>435</u>	20	2.5	<u>113</u>
ZAEU	Euro/Rand (€/R)	2013/12/13	<u>440</u>	25	2.5	<u>113</u>
ZAGB	Sterling / Rand (£/R)	2013/03/18	<u>530</u>	<u>25</u>	2.5	<u>120</u>
ZAGB	Sterling / Rand (£/R)	2013/06/14	<u>535</u>	<u>25</u>	2.5	<u>113</u>
ZAGB	Sterling / Rand (£/R)	2013/09/16	<u>540</u>	<u>25</u>	2.5	<u>113</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/03/18	<u>300</u>	15	2.5	<u>100</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	<u>300</u>	15	2.5	<u>100</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/09/16	<u>305</u>	15	2.5	<u>100</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	<u>305</u>	15	2.5	<u>100</u>
ZAJY	Japanese Yen /Rand (¥/R)	2013/03/18	<u>535</u>	<u>25</u>	2.5	<u>137</u>
ZAJY	Japanese Yen /Rand (¥/R)	2013/06/14	<u>540</u>	<u>25</u>	2.5	<u>137</u>
ZACA	Canadian Dollar/Rand (CAD/R)	2013/03/18	<u>310</u>	<u>15</u>	2.5	<u>113</u>
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	<u>310</u>	<u>15</u>	2.5	<u>113</u>
ZAFR	Swiss Franc/Rand (CHF/R)	2013/03/18	<u>410</u>	20	2.5	<u>130</u>
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	<u>415</u>	20	2.5	<u>130</u>
ZACY	Chinese Yuan/Rand (CNY/R)	2013/03/18	<u>585</u>	30	2.5	<u>173</u>
ZACY	Chinese Yuan/Rand (CNY/R)	2013/06/14	<u>590</u>	30	2.5	<u>173</u>
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/03/18	<u>250</u>	<u>15</u>	2.5	<u>113</u>
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/06/14	<u>255</u>	<u>15</u>	2.5	<u>113</u>



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

Member of the World Federation of Exchanges

Executive Director: NF Newton-King (CEO)

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

Alternate Directors: JH Burke, LV Parsons

Company Secretary: GC Clarke

ZAUM	Dollar/Rand (\$/R) Maxi	2013/03/18	<u>37000</u>	2000	2.5	<u>13000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	<u>37500</u>	2000	2.5	<u>13000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/09/16	<u>38000</u>	2000	2.5	<u>13000</u>
RAIN	Rand Index (RAIN)	2013/03/18	<u>5855</u>	<u>305</u>	2.5	
RAIN	Rand Index (RAIN)	2013/06/14	<u>5920</u>	<u>305</u>	2.5	

If you have any queries, please feel free to contact André Koen (+27 11 520 7469) / andrek@jse.co.za

Brett Kotze

Designation Head of Operations – Clearing & Settlement
Division Post trade services
Tel +27 11 520 7587
Fax +27 11 520 8587
E-mail address: brettk@jse.co.za

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