

Market Notice

Number: Y1083

Date: 01 February 2013

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below listed currency contracts will be changing on **Friday 08th** February 2013 for settlement on **Monday 11th** February 2013.

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2013/03/18	<u>385</u>	20	2.5	<u>170</u>
ZAUS	Dollar/Rand (\$/R)	2013/06/14	<u>390</u>	20	2.5	<u>170</u>
ZAUS	Dollar/Rand (\$/R)	2013/09/16	<u>395</u>	20	2.5	<u>170</u>
ZAUS	Dollar/Rand (\$/R)	2013/12/13	<u>400</u>	20	2.5	<u>170</u>
ZAUS	Dollar/Rand (\$/R)	2014/12/12	<u>410</u>	20	2.5	<u>170</u>
ZAUS	Dollar/Rand (\$/R)	2015/12/14	<u>440</u>	20	2.5	<u>170</u>
ZAEU	Euro/Rand (€/R)	2013/03/18	<u>455</u>	<u>25</u>	2.5	<u>150</u>
ZAEU	Euro/Rand (€/R)	2013/06/14	<u>460</u>	<u>25</u>	2.5	<u>150</u>
ZAEU	Euro/Rand (€/R)	2013/09/16	<u>465</u>	<u>25</u>	2.5	<u>150</u>
ZAEU	Euro/Rand (€/R)	2013/12/13	<u>470</u>	<u>25</u>	2.5	<u>150</u>
ZAGB	Sterling / Rand (£/R)	2013/03/18	<u>540</u>	25	2.5	<u>160</u>
ZAGB	Sterling / Rand (£/R)	2013/06/14	<u>550</u>	25	2.5	<u>160</u>
ZAGB	Sterling / Rand (£/R)	2013/09/16	<u>555</u>	25	2.5	<u>160</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/03/18	<u>315</u>	15	2.5	<u>130</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	<u>320</u>	15	2.5	<u>130</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/09/16	<u>320</u>	15	2.5	<u>130</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	<u>320</u>	15	2.5	<u>130</u>
ZAJY	Japanese Yen /Rand (¥/R)	2013/03/18	535	25	2.5	<u>180</u>
ZAJY	Japanese Yen /Rand (¥/R)	2013/06/14	540	25	2.5	<u>180</u>
ZACA	Canadian Dollar/Rand (CAD/R)	2013/03/18	310	15	2.5	<u>150</u>
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	310	15	2.5	<u>150</u>
ZAFR	Swiss Franc/Rand (CHF/R)	2013/03/18	<u>430</u>	20	2.5	<u>170</u>
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	<u>435</u>	20	2.5	<u>170</u>
ZACY	Chinese Yuan/Rand (CNY/R)	2013/03/18	<u>615</u>	30	2.5	<u>230</u>
ZACY	Chinese Yuan/Rand (CNY/R)	2013/06/14	<u>620</u>	30	2.5	<u>230</u>
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/03/18	<u>270</u>	15	2.5	<u>150</u>
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/06/14	<u>270</u>	15	2.5	<u>150</u>



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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>38500</u>	2000	2.5	<u>17000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	<u>39000</u>	2000	2.5	<u>17000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/09/16	<u>39500</u>	2000	2.5	<u>17000</u>
RAIN	Rand Index (RAIN)	2013/03/18	<u>7600</u>	<u>385</u>	2.5	
RAIN	Rand Index (RAIN)	2013/06/14	<u>7685</u>	<u>385</u>	2.5	
DAUS	Any Day Expiry DAUS - USD	2013/02/07	<u>385</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/02/14	<u>385</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/02/15	<u>385</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/02/26	<u>385</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/03/26	<u>390</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/04/26	<u>395</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/05/28	<u>395</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/06/26	<u>395</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/22	<u>400</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/26	<u>400</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/08/26	<u>400</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/09/23	<u>400</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2014/02/28	<u>410</u>	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2014/03/19	<u>410</u>	20	2.5	<u>170</u>
DAEU	Any Day Expiry DAEU - EUR	2013/02/07	<u>455</u>	<u>25</u>	2.5	<u>150</u>
DAEU	Any Day Expiry DAEU - EUR	2013/11/21	<u>470</u>	<u>25</u>	2.5	<u>150</u>
DAFR	Any Day Expiry DAFR - CHF	2013/02/13	<u>430</u>	20	2.5	<u>170</u>

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

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