



## Market Notice

**Number:** Y1091

**Date:** 12 February 2013

### Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below Any Day Currency Contract will be changing today 12<sup>th</sup> February 2013 for settlement on Wednesday 13<sup>th</sup> February 2013.

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
DAUS	Any Day Dollar/Rand (\$/R)	2013/07/31	<u>395</u>	20	2.5	170

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

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**Distributed by the Company Secretariat +27 11 520 7591**



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**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