



Market Notice

Number: Y1099

Date: 01 March 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** March 2013 for settlement on **Monday 11th** March 2013.

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2013/03/18	385	20	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2013/06/14	390	20	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2013/09/16	395	20	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2013/12/13	400	20	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2014/12/12	410	20	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2015/12/14	445	20	2.5	<u>180</u>
ZAEU	Euro/Rand (€/R)	2013/03/18	455	25	2.5	<u>160</u>
ZAEU	Euro/Rand (€/R)	2013/06/14	445	25	2.5	<u>160</u>
ZAEU	Euro/Rand (€/R)	2013/09/16	450	25	2.5	<u>160</u>
ZAEU	Euro/Rand (€/R)	2013/12/13	455	25	2.5	<u>160</u>
ZAGB	Sterling / Rand (£/R)	2013/03/18	540	25	2.5	<u>170</u>
ZAGB	Sterling / Rand (£/R)	2013/06/14	530	25	2.5	<u>170</u>
ZAGB	Sterling / Rand (£/R)	2013/09/16	535	25	2.5	<u>170</u>
ZAGB	Sterling / Rand (£/R)	2013/12/13	545	25	2.5	<u>170</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/03/18	315	15	2.5	<u>150</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	315	15	2.5	<u>150</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/09/16	315	15	2.5	<u>150</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	330	15	2.5	<u>150</u>
ZAJY	Japanese Yen /Rand (¥/R)	2013/03/18	535	25	2.5	<u>200</u>
ZAJY	Japanese Yen /Rand (¥/R)	2013/06/14	535	25	2.5	<u>200</u>
ZACA	Canadian Dollar/Rand (CAD/R)	2013/03/18	310	15	2.5	<u>160</u>
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	315	15	2.5	<u>160</u>
ZAFR	Swiss Franc/Rand (CHF/R)	2013/03/18	430	20	2.5	<u>180</u>
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	425	20	2.5	<u>180</u>
ZACY	Chinese Yuan/Rand (CNY/R)	2013/03/18	615	30	2.5	230
ZACY	Chinese Yuan/Rand (CNY/R)	2013/06/14	620	30	2.5	230
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/03/18	270	15	2.5	<u>160</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

ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/06/14	270	15	2.5	<u>160</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/03/18	38500	2000	2.5	<u>18000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	39000	2000	2.5	<u>18000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/09/16	39500	2000	2.5	<u>18000</u>
RAIN	Rand Index (RAIN)	2013/03/18	<u>6160</u>	<u>315</u>	2.5	
RAIN	Rand Index (RAIN)	2013/06/14	<u>6160</u>	<u>315</u>	2.5	
DAUS	Any Day Expiry DAUS - USD	2013/03/12	385	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/03/14	385	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/03/26	390	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/04/26	390	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/05/28	390	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/06/26	395	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/22	395	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/26	395	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/31	395	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/08/26	395	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2013/09/23	400	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2014/02/28	400	20	2.5	<u>170</u>
DAUS	Any Day Expiry DAUS - USD	2014/03/19	410	20	2.5	<u>170</u>
DAEU	Any Day Expiry DAEU - EUR	2013/11/21	<u>455</u>	25	2.5	<u>160</u>
DAGB	Any Day Expiry DAGB - GBP	2013/03/04	540	25	2.5	<u>170</u>
DACA	Any Day Expiry DACA - CAD	2013/03/11	310	15	2.5	<u>160</u>

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

Distributed by the Company Secretariat +27 11 520 7591