



Market Notice

Number: Y1142

Date: 02 May 2013

Currency Futures Initial Margin Requirements (IMR's)

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

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2013/06/14	400	20	2.5	180
ZAUS	Dollar/Rand (\$/R)	2013/09/16	405	20	2.5	180
ZAUS	Dollar/Rand (\$/R)	2013/12/13	410	20	2.5	180
ZAUS	Dollar/Rand (\$/R)	2014/03/17	410	20	2.5	180
ZAUS	Dollar/Rand (\$/R)	2014/06/13	415	20	2.5	180
ZAUS	Dollar/Rand (\$/R)	2014/12/12	420	20	2.5	180
ZAUS	Dollar/Rand (\$/R)	2015/12/14	455	25	2.5	180
ZAEU	Euro/Rand (€/R)	2013/06/14	445	25	2.5	160
ZAEU	Euro/Rand (€/R)	2013/09/16	450	25	2.5	160
ZAEU	Euro/Rand (€/R)	2013/12/13	455	25	2.5	160
ZAEU	Euro/Rand (€/R)	2014/03/17	460	25	2.5	160
ZAGB	Sterling / Rand (£/R)	2013/06/14	540	30	2.5	170
ZAGB	Sterling / Rand (£/R)	2013/09/16	545	30	2.5	170
ZAGB	Sterling / Rand (£/R)	2013/12/13	555	30	2.5	170
ZAGB	Sterling / Rand (£/R)	2014/03/17	565	30	2.5	170
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	315	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/09/16	320	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/12/13	325	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/03/17	330	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	345	15	2.5	150
ZAJY	Japanese Yen /Rand (¥/R)	2013/06/14	535	25	2.5	200
ZAJY	Japanese Yen /Rand (¥/R)	2013/09/16	540	25	2.5	200
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	325	15	2.5	170
ZACA	Canadian Dollar/Rand (CAD/R)	2013/09/16	330	15	2.5	170
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	430	20	2.5	190
ZAFR	Swiss Franc/Rand (CHF/R)	2013/09/16	435	20	2.5	190
ZACY	Chinese Yuan/Rand (CNY/R)	2013/06/14	630	30	2.5	240



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),

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

ZACY	Chinese Yuan/Rand (CNY/R)	2013/09/16	635	30	2.5	240
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/06/14	280	15	2.5	170
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/09/16	285	15	2.5	170
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	40000	2000	2.5	18000
ZAUM	Dollar/Rand (\$/R) Maxi	2013/09/16	40500	2000	2.5	18000
ZAUM	Dollar/Rand (\$/R) Maxi	2013/12/13	41000	2000	2.5	18000
ZAUM	Dollar/Rand (\$/R) Maxi	2014/03/17	41000	2000	2.5	18000
RAIN	Rand Index (RAIN)	2013/06/14	6225	320	2.5	
DAUS	Any Day Expiry DAUS - USD	2013/05/28	400	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/05/30	400	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/06/20	405	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/06/21	405	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/06/26	405	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/07/22	405	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/07/26	405	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/07/31	405	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/08/26	405	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/09/23	410	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/09/26	410	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/10/22	410	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/10/28	410	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2013/11/27	410	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2014/02/28	410	20	2.5	180
DAUS	Any Day Expiry DAUS - USD	2014/03/19	415	20	2.5	180

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