



Market Notice

Number: Y1144 A
Date: 06 May 2013

Currency Derivatives Market – Offshore Chinese Renminbi (CNH) Futures.

After consultation with the Currency Derivatives market participants and during the Currency Derivatives Advisory Committee Meeting (held on the 27th of March 2013), it has been agreed that the current Chinese Yuan/Rand (CNY) futures contract listed on the Exchange will be delisted and replaced with the Offshore Chinese Renminbi (CNH) futures contract.

With effect from **Monday, 13th of May 2013**, the CNY/ZAR futures contract will no longer be available for trade and the CNH/ZAR futures contracts will be active. The near and middle Chinese Renminbi/Rand contracts, (i.e. June 2013 and September 2013) have been listed for trading. Special contracts that fall outside these expiry months can be listed on demand. Members are requested to contact the Exchange should they wish to trade any other dated contracts.

Traders loading the new Chinese Renminbi/Rand Contracts:

All traders wishing to trade the new Chinese Renminbi/Rand contracts will be able to do so by adding the new contract into their existing trading window in Nutron.

- Right click over the currency contracts
- Click on add/delete contracts
- Select Add/Delete Class of contract and click on ok
- Click on the drop down arrow to select **ZACR**
- Click on the + sign and click on ok

The contract specification for the CNH/ZAR contract is available on the website at the following link:

www.jse.co.za/currencies/contractspecs.co.za

If you have any questions, please feel free to contact the Currency Derivatives team on currencies@jse.co.za.



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