

Market Notice

Number: Y1162

Date: 03 June 2013

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below listed currency contracts will be changing on **Monday** 10th June 2013 for settlement on **Tuesday** 11th June 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	<u>190</u>
ZAUS	Dollar/Rand (\$/R)	2013/09/16	<u>440</u>	<u>25</u>	2.5	<u>190</u>
ZAUS	Dollar/Rand (\$/R)	2013/12/13	<u>445</u>	<u>25</u>	2.5	<u>190</u>
ZAUS	Dollar/Rand (\$/R)	2014/03/17	<u>450</u>	<u>25</u>	2.5	<u>190</u>
ZAUS	Dollar/Rand (\$/R)	2014/06/13	<u>455</u>	<u>25</u>	2.5	<u>190</u>
ZAUS	Dollar/Rand (\$/R)	2014/09/15	<u>455</u>	<u>25</u>	2.5	<u>190</u>
ZAUS	Dollar/Rand (\$/R)	2014/12/12	<u>460</u>	<u>25</u>	2.5	<u>190</u>
ZAUS	Dollar/Rand (\$/R)	2015/12/14	<u>490</u>	<u>25</u>	2.5	<u>190</u>
ZAEU	Euro/Rand (€/R)	2013/06/14	445	25	2.5	<u>170</u>
ZAEU	Euro/Rand (€/R)	2013/09/16	<u>495</u>	25	2.5	<u>170</u>
ZAEU	Euro/Rand (€/R)	2013/12/13	<u>505</u>	25	2.5	<u>170</u>
ZAEU	Euro/Rand (€/R)	2014/03/17	<u>510</u>	25	2.5	<u>170</u>
ZAEU	Euro/Rand (€/R)	2014/06/13	<u>515</u>	25	2.5	<u>170</u>
ZAGB	Sterling / Rand (£/R)	2013/06/14	540	30	2.5	<u>180</u>
ZAGB	Sterling / Rand (£/R)	2013/09/16	<u>595</u>	30	2.5	<u>180</u>
ZAGB	Sterling / Rand (£/R)	2013/12/13	<u>600</u>	30	2.5	<u>180</u>
ZAGB	Sterling / Rand (£/R)	2014/03/17	<u>610</u>	30	2.5	<u>180</u>
ZAGB	Sterling / Rand (£/R)	2014/06/13	<u>615</u>	30	2.5	<u>180</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	315	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/09/16	<u>330</u>	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/12/13	<u>330</u>	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/03/17	<u>335</u>	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/06/13	<u>335</u>	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	<u>30</u>	2.5	200
ZAJY	Japanese Yen /Rand (¥/R)	2013/09/16	<u>555</u>	<u>30</u>	2.5	200



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

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 Matookane, NP
 Mnxasana, NS Nematswerani, N Nyembezi-Heita, N Payne

Alternate Directors: JH Burke, LV Parsons

Company Secretary: GC Clarke

ZAJY	Japanese Yen /Rand (¥/R)	2013/12/13	<u>565</u>	<u>30</u>	2.5	200
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	325	20	2.5	170
ZACA	Canadian Dollar/Rand (CAD/R)	2013/09/16	<u>350</u>	<u>20</u>	2.5	170
ZACA	Canadian Dollar/Rand (CAD/R)	2013/12/13	<u>355</u>	<u>20</u>	2.5	170
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	430	25	2.5	190
ZAFR	Swiss Franc/Rand (CHF/R)	2013/09/16	<u>465</u>	<u>25</u>	2.5	190
ZAFR	Swiss Franc/Rand (CHF/R)	2013/12/13	<u>475</u>	<u>25</u>	2.5	190
ZACY	Chinese Yuan/Rand (CNY/R)	2013/06/14	630	35	2.5	240
ZACY	Chinese Yuan/Rand (CNY/R)	2013/09/16	<u>705</u>	<u>35</u>	2.5	240
ZACY	Chinese Yuan/Rand (CNY/R)	2013/12/13	<u>710</u>	<u>35</u>	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	<u>290</u>	15	2.5	170
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/12/13	<u>295</u>	15	2.5	170
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	40000	2000	2.5	<u>19000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/09/16	<u>44000</u>	<u>2500</u>	2.5	<u>19000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/12/13	<u>44500</u>	<u>2500</u>	2.5	<u>19000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2014/03/17	<u>45000</u>	<u>2500</u>	2.5	<u>19000</u>
RAIN	Rand Index (RAIN)	2013/09/16	<u>5905</u>	<u>305</u>	2.5	
DAUS	Any Day Expiry DAUS - USD	2013/06/20	<u>440</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/06/21	<u>440</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/06/26	<u>440</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/22	<u>440</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/26	<u>440</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/31	<u>440</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/08/26	<u>440</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/09/23	<u>445</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/09/26	<u>445</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/22	<u>445</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/25	<u>445</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/28	<u>445</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/11/27	<u>445</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2013/12/23	<u>450</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2014/02/28	<u>450</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2014/03/19	<u>455</u>	<u>25</u>	2.5	<u>190</u>
DAUS	Any Day Expiry DAUS - USD	2014/05/26	<u>455</u>	<u>25</u>	2.5	<u>190</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