

Market Notice

Number: Y1241

Date: 01 October 2013

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the interest rate contracts are as follows and will be in effect from Tuesday 8th October 2013 for settlement on **Wednesday** 9th October 2013.

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2013/12/13	<u>440</u>	25	2.5	190
ZAUS	Dollar/Rand (\$/R)	2014/03/17	<u>445</u>	25	2.5	190
ZAUS	Dollar/Rand (\$/R)	2014/06/13	<u>450</u>	25	2.5	190
ZAUS	Dollar/Rand (\$/R)	2014/09/15	<u>460</u>	25	2.5	190
ZAUS	Dollar/Rand (\$/R)	2014/12/12	<u>465</u>	25	2.5	190
ZAUS	Dollar/Rand (\$/R)	2015/03/16	<u>475</u>	25	2.5	190
ZAUS	Dollar/Rand (\$/R)	2015/06/15	<u>480</u>	25	2.5	190
ZAUS	Dollar/Rand (\$/R)	2015/12/14	<u>495</u>	25	2.5	190
ZAEU	Euro/Rand (€/R)	2013/12/13	520	<u>30</u>	2.5	170
ZAEU	Euro/Rand (€/R)	2014/03/17	<u>530</u>	<u>30</u>	2.5	170
ZAEU	Euro/Rand (€/R)	2014/06/13	535	<u>30</u>	2.5	170
ZAEU	Euro/Rand (€/R)	2014/09/15	545	<u>30</u>	2.5	170
ZAEU	Euro/Rand (€/R)	2014/12/12	555	<u>30</u>	2.5	170
ZAGB	Sterling / Rand (£/R)	2013/12/13	<u>635</u>	<u>35</u>	2.5	180
ZAGB	Sterling / Rand (£/R)	2014/03/17	<u>645</u>	<u>35</u>	2.5	180
ZAGB	Sterling / Rand (£/R)	2014/06/13	<u>655</u>	<u>35</u>	2.5	180
ZAGB	Sterling / Rand (£/R)	2014/09/15	<u>660</u>	<u>35</u>	2.5	180
ZAGB	Sterling / Rand (£/R)	2014/12/12	<u>670</u>	<u>35</u>	2.5	180
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/12/13	<u>325</u>	15	2.5	160
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/03/17	<u>325</u>	15	2.5	160
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/06/13	<u>330</u>	15	2.5	160
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/09/15	<u>330</u>	15	2.5	160
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/12/12	<u>335</u>	15	2.5	160
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	<u>350</u>	15	2.5	160



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 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

ZAJY	Japanese Yen /Rand (¥/R)	2013/12/13	<u>570</u>	30	2.5	210
ZAJY	Japanese Yen /Rand (¥/R)	2014/03/17	<u>580</u>	30	2.5	210
JYZA	Rand / Japanese Yen (¥/R)	2013/12/13	<u>570</u>	30	2.5	210
JYZA	Rand / Japanese Yen (¥/R)	2014/03/17	<u>580</u>	30	2.5	210
ZACA	Canadian Dollar/Rand (CAD/R)	2013/12/13	<u>350</u>	20	2.5	180
ZACA	Canadian Dollar/Rand (CAD/R)	2014/03/17	<u>355</u>	20	2.5	180
ZAFR	Swiss Franc/Rand (CHF/R)	2013/12/13	495	25	2.5	200
ZAFR	Swiss Franc/Rand (CHF/R)	2014/03/17	<u>505</u>	25	2.5	200
ZACR	Chinese Renminbi/Rand (CNH/R)	2013/12/13	<u>715</u>	35	2.5	240
ZACR	Chinese Renminbi/Rand (CNH/R)	2014/03/17	<u>720</u>	35	2.5	240
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/12/13	<u>305</u>	15	2.5	180
ZANZ	New Zealand Dollar/Rand (NZD/R)	2014/03/17	<u>310</u>	15	2.5	180
ZAUM	Dollar/Rand (\$/R) Maxi	2013/12/13	<u>44000</u>	2500	2.5	19000
ZAUM	Dollar/Rand (\$/R) Maxi	2014/03/17	<u>44500</u>	2500	2.5	19000
ZAUM	Dollar/Rand (\$/R) Maxi	2014/06/13	<u>45000</u>	2500	2.5	19000
ZAUM	Dollar/Rand (\$/R) Maxi	2014/09/15	<u>46000</u>	2500	2.5	19000
RAIN	Rand Index (RAIN)	2013/12/13	<u>6135</u>	300	2.5	
DAUS	Any Day Expiry DAUS - USD	2013/10/16	<u>440</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2013/10/22	<u>440</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2013/10/25	<u>440</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2013/10/28	<u>440</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2013/10/29	<u>440</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2013/11/27	<u>440</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2013/12/23	<u>445</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/01/28	<u>445</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/02/26	<u>445</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/02/27	<u>445</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/02/28	<u>445</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/03/19	<u>450</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/03/26	<u>450</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/05/26	<u>450</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/06/18	<u>460</u>	25	2.5	190
DAUS	Any Day Expiry DAUS - USD	2014/08/22	<u>460</u>	25	2.5	190

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

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