



Market Notice

Number: Y965

Date: 03 September 2012

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below listed currency contracts will be changing on **Monday** 10th September 2012 for settlement on **Tuesday** 11th September 2012.

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2012/12/14	370	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2013/03/18	375	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2013/06/14	380	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2013/09/16	385	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2013/12/13	385	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2014/12/12	400	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2015/12/14	415	20	2.5	50
ZAEU	Euro/Rand (€/R)	2012/12/14	400	20	2.5	40
ZAEU	Euro/Rand (€/R)	2013/03/18	405	20	2.5	40
ZAEU	Euro/Rand (€/R)	2013/06/14	410	20	2.5	40
ZAEU	Euro/Rand (€/R)	2013/09/16	415	20	2.5	40
ZAEU	Euro/Rand (€/R)	2013/12/13	420	20	2.5	40
ZAGB	Sterling / Rand (£/R)	2012/12/14	520	25	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/03/18	525	25	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/06/14	530	25	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/09/16	535	25	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2012/12/14	295	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/03/18	300	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	300	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/09/16	305	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	305	15	2.5	40
ZAJY	Japanese Yen /Rand (¥/R)	2012/12/14	585	30	2.5	50
ZAJY	Japanese Yen /Rand (¥/R)	2013/03/18	595	30	2.5	50
ZAJY	Japanese Yen /Rand (¥/R)	2013/06/14	600	30	2.5	50
ZACA	Canadian Dollar/Rand (CAD/R)	2012/12/14	310	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2013/03/18	315	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	315	15	2.5	40
ZAFR	Swiss Franc/Rand (CHF/R)	2012/12/14	390	20	2.5	50



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 Directors: NF Newton-King (CEO),
 F Evans (CFO) Non-Executive Directors: HJ Borkum
 (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence,
 A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne
 Alternate Directors: JH Burke, LV Parsons

ZAFR	Swiss Franc/Rand (CHF/R)	2013/03/18	395	20	2.5	50
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	405	20	2.5	50
ZACY	Chinese Yuan/Rand (CNY/R)	2012/12/14	575	30	2.5	60
ZACY	Chinese Yuan/Rand (CNY/R)	2013/03/18	575	30	2.5	60
ZACY	Chinese Yuan/Rand (CNY/R)	2013/06/14	580	30	2.5	60
ZANZ	New Zealand Dollar/Rand (NZD/R)	2012/12/14	245	10	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/03/18	245	10	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/06/14	250	10	2.5	40
ZAUM	Dollar/Rand (\$/R) Maxi	2012/12/14	37000	2000	2.5	50
ZAUM	Dollar/Rand (\$/R) Maxi	2013/03/18	37500	2000	2.5	50
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	38000	2000	2.5	50
RAIN	Rand Index (RAIN)	2012/12/14	5750	290	2.5	

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

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