



Market Notice

Number: Y533

Date: 06 September 2010

Currency Futures Initial Margin Requirements (IMR's) - CORRECTION

The Initial margin requirements (IMR) for the **September 2010** currency contracts listed below were incorrect in the market notice sent out on Wednesday, the 1st of September. They will remain as per the previous months initial margin (as per below):

Contract Code	Expiry Date	Initial Margin Requirement	Spread Margin Requirement	VSR
Dollar/Rand (\$/R)	13 September 2010	R 340.00	R 20.00	2.5
Dollar/Rand (\$/R)	13 December 2010	R 345.00	R 25.00	2.5
Dollar/Rand (\$/R)	14 March 2011	R 350.00	R 25.00	2.5
Dollar/Rand (\$/R)	13 June 2011	R 355.00	R 25.00	2.5
Dollar/Rand (\$/R)	19 Sept 2011	R 360.00	R 25.00	2.5

Contract Code	Expiry Date	Initial Margin Requirement	Spread Margin Requirement	VSR
Euro/Rand (€/R)	13 September 2010	R 390.00	R 25.00	2.5
Euro/Rand (€/R)	13 December 2010	R 390.00	R 25.00	2.5
Euro/Rand (€/R)	14 March 2011	R 395.00	R 25.00	2.5
Euro/Rand (€/R)	13 June 2011	R 400.00	R 25.00	2.5

Contract Code	Expiry Date	Initial Margin Requirement	Spread Margin Requirement	VSR
Sterling / Rand (£/R)	13 September 2010	R 485.00	R 30.00	2.5
Sterling / Rand (£/R)	13 December 2010	R 485.00	R 30.00	2.5
Sterling / Rand (£/R)	14 March 2011	R 490.00	R 30.00	2.5
Sterling / Rand (£/R)	13 June 2011	R 495.00	R 35.00	2.5



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

Contract Code	Expiry Date	Initial Margin Requirement	Spread Margin Requirement	VSR
Australian Dollar / Rand (ZAAD/R)	13 September 2010	<u>R 260.00</u>	<u>R 15.00</u>	<u>2.5</u>
Australian Dollar / Rand (ZAAD/R)	13 December 2010	<u>R 255.00</u>	<u>R 15.00</u>	<u>2.5</u>
Australian Dollar / Rand (ZAAD/R)	14 March 2011	<u>R 260.00</u>	<u>R 20.00</u>	<u>2.5</u>
Australian Dollar / Rand (ZAAD/R)	13 June 2011	<u>R 260.00</u>	<u>R 20.00</u>	<u>2.5</u>

Contract Code	Expiry Date	Initial Margin Requirement	Spread Margin Requirement	VSR
Japanese Yen /Rand (¥/R)	13 September 2010	<u>R195.00</u>	<u>R15.00</u>	<u>2.5</u>
Japanese Yen /Rand (¥/R)	13 December 2010	<u>R210.00</u>	<u>R10.00</u>	<u>2.5</u>
Japanese Yen /Rand (¥/R)	14 March 2011	<u>R210.00</u>	<u>R 15.00</u>	<u>2.5</u>

Contract Code	Expiry Date	Initial Margin Requirement	Spread Margin Requirement	VSR
Canadian Dollar/Rand (CAD/R)	13 September 2010	<u>R290.00</u>	<u>R 20.00</u>	<u>2.5</u>
Canadian Dollar/Rand (CAD/R)	13 December 2010	<u>R300.00</u>	<u>R20.00</u>	<u>2.5</u>
Canadian Dollar/Rand (CAD/R)	14 March 2011	<u>R305.00</u>	<u>R 20.00</u>	<u>2.5</u>

Contract Code	Expiry Date	Initial Margin Requirement	Spread Margin Requirement	VSR
Swiss Franc/Rand (CHF/R)	13 September 2010	<u>R315.00</u>	<u>R 20.00</u>	<u>2.5</u>
Swiss Franc/Rand (CHF/R)	13 December 2010	<u>R335.00</u>	<u>R20.00</u>	<u>2.5</u>
Swiss Franc/Rand (CHF/R)	14 March 2011	<u>R345.00</u>	<u>R 25.00</u>	<u>2.5</u>

If you have any queries, please feel free to contact Warren Geers (+27 11 520 7470) / warreng@jse.co.za or Andrea Maisel (+27 11 520 7487) / andream@jse.co.za.

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