

MARKET NOTICE

 Johannesburg
 Stock Exchange

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Number: 94/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 13 March 2018

SUBJECT: NEW CURRENCY EXPIRIES LOADED

Name and Surname: Ashraf Stemmet
Designation: Head - Clearing and Settlement

The below expiries have been loaded with immediate effect:

Contract Code	Future Expiry Date	Initial Margin	Spread	V S R	Nominal
ZACA	2018/12/14	760	140	2	1000
ZACR	2018/12/14	1560	400	2	10000
ZADK	2018/12/14	1470	240	2	10000
ZAFR	2018/12/14	1110	390	2	1000
ZAHK	2018/12/14	1210	330	2	10000
ZAJY	2018/12/14	1190	290	2	100000
ZAKS	2018/12/14	880	190	2	100000
ZANK	2018/12/14	800	400	2	10000
ZANZ	2018/12/14	720	180	2	1000
ZASD	2018/12/14	770	100	2	1000
ZATR	2018/12/14	230	40	2	1000
ZAZW	2018/12/14	710	150	2	5000
ZABP	2018/12/14	710	130	2	10000

Should you have any queries regarding this notice, please contact clearops@jse.co.za

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>