



## Market Notice

**Number:** Y610correction  
**Date:** 24<sup>th</sup> February 2011

### New Currency Future Any-day Expiry CAAA

The following new Currency Future Any-day Expiry (CAAA) has been added with immediate effect and is available for trading today.

#### Summary Contract Specifications:

<b>Name</b>	Any-day Currency Future Expiry CAAA USD
<b>Contract</b>	Dollar/Rand Any-day Expiry Currency Future Contract
<b>Underlying Instrument</b>	Rate of exchange between one Dollar and SA Rand
<b>Codes</b>	28 Feb11 CAAA
<b>Expiry Dates &amp; Times</b>	Monday, 28th February 2011 10H00 New York time (i.e. 17H00 SA Time)
<b>Expiration Valuation Method</b>	30 Iterations, arithmetic average of the underlying spot taken every 1 minute for a period of 30 minutes, ending at 10H00 New York time. (SA: 16H31 – 17H00)
<b>Contract Size</b>	\$1,000 nominal
<b>Quotations</b>	In Rand per one Dollar to four decimals
<b>Minimum Price Movement</b>	0.0001 (R0.10)
<b>Settlement</b>	Cash settled in ZAR
<b>Initial Margin Requirements</b>	As determined by JSE Portfolio Scanning Methodology
<b>Mark-to-market</b>	Explicit Daily The forward value of the arithmetic average of the traded underlying taken



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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

	for a 5 minute period between 16h55 and 17h00
<b>Exchange Fees</b>	Sliding Scale – See below
<b>Market times</b>	As determined by Yield-X (9 am - 5 pm)

Exchange Fees - Sliding Scale Fee Structure:

<b>Sliding Scale – Number of contracts traded</b>	<b>Trading Fee per contract</b>
1 – 1,000	R1,00
1,001 – 5,000	R0,90
5,001 – 7,500	R0,80
7,501 – 10,000	R0,70
10,001 – 15,000	R0,60
15,001 – or more	R0,50

The fees will be capped at R35,000 per deal to entice bigger contracts.

\*All the above fees exclude VAT of 14%.

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

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