



Market Notice

Number: Y621
Date: 7th March 2011

New Currency Future Any-day Expiry CAAB

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

Summary Contract Specifications:

Name	Any-day Currency Future Expiry CAAB USD
Contract	Dollar/Rand Any-day Expiry Currency Future Contract
Underlying Instrument	Rate of exchange between one Dollar and SA Rand
Codes	18 March11 CAAB
Expiry Dates & Times	Friday, 18th March 2011 10H00 New York time (i.e. 16H00 SA Time)
Expiration Valuation Method	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: 15H31 – 16H00)
Contract Size	\$1,000 nominal
Quotations	In Rand per one Dollar to four decimals
Minimum Price Movement	0.0001 (R0.10)
Settlement	Cash settled in ZAR
Initial Margin Requirements	As determined by JSE Portfolio Scanning Methodology
Mark-to-market	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
Exchange Fees	Sliding Scale – See below
Market times	As determined by Yield-X (9 am - 5 pm)

Exchange Fees – please refer to the website for the Sliding Scale Fee Structure: www.jse.co.za

The Option can be traded on the Currency Future listed.

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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