



Market Notice

Number: Y1187

Date: 01 July 2013

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below listed currency contracts will be changing on **Monday** 8th July 2013 for settlement on **Tuesday** 9th July 2013.

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2013/09/16	<u>435</u>	25	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2013/12/13	<u>440</u>	25	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2014/03/17	<u>445</u>	25	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2014/06/13	<u>450</u>	25	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2014/09/15	<u>450</u>	25	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2014/12/12	<u>455</u>	25	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2015/03/16	<u>455</u>	25	2.5	<u>180</u>
ZAUS	Dollar/Rand (\$/R)	2015/12/14	<u>460</u>	25	2.5	<u>180</u>
ZAEU	Euro/Rand (€/R)	2013/09/16	<u>490</u>	25	2.5	<u>160</u>
ZAEU	Euro/Rand (€/R)	2013/12/13	<u>500</u>	25	2.5	<u>160</u>
ZAEU	Euro/Rand (€/R)	2014/03/17	<u>505</u>	25	2.5	<u>160</u>
ZAEU	Euro/Rand (€/R)	2014/06/13	<u>510</u>	25	2.5	<u>160</u>
ZAEU	Euro/Rand (€/R)	2014/12/12	515	25	2.5	<u>160</u>
ZAGB	Sterling / Rand (£/R)	2013/09/16	<u>585</u>	30	2.5	<u>170</u>
ZAGB	Sterling / Rand (£/R)	2013/12/13	<u>595</u>	30	2.5	<u>170</u>
ZAGB	Sterling / Rand (£/R)	2014/03/17	<u>600</u>	30	2.5	<u>170</u>
ZAGB	Sterling / Rand (£/R)	2014/06/13	<u>610</u>	30	2.5	<u>170</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/09/16	<u>310</u>	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/12/13	<u>315</u>	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/03/17	<u>315</u>	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/06/13	<u>320</u>	15	2.5	150
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	<u>325</u>	15	2.5	150
ZAJY	Japanese Yen /Rand (¥/R)	2013/09/16	<u>555</u>	30	2.5	200
ZAJY	Japanese Yen /Rand (¥/R)	2013/12/13	<u>560</u>	<u>30</u>	2.5	200
JYZA	Rand / Japanese Yen (¥/R)	2013/09/16	555	30	2.5	220



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 MR Johnston, DM Lawrence, A Mazwai, Dr. MA Matooane , NP
 Mnxasana, NS Nematswerani, N Nyembezi-Heita, N Payne

Alternate Directors: JH Burke, LV Parsons

Company Secretary: GC Clarke

ZACA	Canadian Dollar/Rand (CAD/R)	2013/09/16	<u>340</u>	20	2.5	170
ZACA	Canadian Dollar/Rand (CAD/R)	2013/12/13	<u>340</u>	20	2.5	170
ZAFR	Swiss Franc/Rand (CHF/R)	2013/09/16	465	25	2.5	190
ZAFR	Swiss Franc/Rand (CHF/R)	2013/12/13	475	25	2.5	190
ZACR	Chinese Renminbi/Rand (CNH/R)	2013/09/16	<u>700</u>	35	2.5	240
ZACR	Chinese Renminbi/Rand (CNH/R)	2013/12/13	<u>705</u>	35	2.5	240
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/09/16	<u>280</u>	15	2.5	170
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/12/13	<u>280</u>	15	2.5	170
ZAUM	Dollar/Rand (\$/R) Maxi	2013/09/16	<u>43500</u>	2500	2.5	<u>18000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/12/13	<u>44000</u>	2500	2.5	<u>18000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2014/03/17	<u>44500</u>	2500	2.5	<u>18000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2014/06/13	<u>45000</u>	2500	2.5	<u>18000</u>
RAIN	Rand Index (RAIN)	2013/09/16	<u>5905</u>	<u>305</u>	2.5	
DAUS	Any Day Expiry DAUS - USD	2013/07/22	<u>435</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/26	<u>435</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/07/31	<u>435</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/08/26	<u>435</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/09/23	<u>440</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/09/26	<u>440</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/22	<u>440</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/25	<u>440</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/28	<u>440</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/11/27	<u>440</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2013/12/23	<u>445</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2014/01/28	<u>445</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2014/02/28	<u>445</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2014/03/19	<u>450</u>	25	2.5	<u>180</u>
DAUS	Any Day Expiry DAUS - USD	2014/05/26	<u>450</u>	25	2.5	<u>180</u>

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