

Market Notice

Number: Y1210

Date: 01 August 2013

Currency Futures Initial Margin Requirements (IMR's)

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

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2013/09/16	<u>430</u>	25	2.5	<u>210</u>
ZAUS	Dollar/Rand (\$/R)	2013/12/13	<u>435</u>	25	2.5	<u>210</u>
ZAUS	Dollar/Rand (\$/R)	2014/03/17	<u>440</u>	25	2.5	<u>210</u>
ZAUS	Dollar/Rand (\$/R)	2014/06/13	450	25	2.5	<u>210</u>
ZAUS	Dollar/Rand (\$/R)	2014/09/15	450	25	2.5	<u>210</u>
ZAUS	Dollar/Rand (\$/R)	2014/12/12	<u>460</u>	25	2.5	<u>210</u>
ZAUS	Dollar/Rand (\$/R)	2015/03/16	<u>465</u>	25	2.5	<u>210</u>
ZAUS	Dollar/Rand (\$/R)	2015/12/14	<u>485</u>	25	2.5	<u>210</u>
ZAEU	Euro/Rand (€/R)	2013/09/16	<u>500</u>	25	2.5	<u>190</u>
ZAEU	Euro/Rand (€/R)	2013/12/13	<u>505</u>	25	2.5	<u>190</u>
ZAEU	Euro/Rand (€/R)	2014/03/17	<u>515</u>	25	2.5	<u>190</u>
ZAEU	Euro/Rand (€/R)	2014/06/13	<u>520</u>	25	2.5	<u>190</u>
ZAEU	Euro/Rand (€/R)	2014/09/15	<u>530</u>	25	2.5	<u>190</u>
ZAEU	Euro/Rand (€/R)	2014/12/12	<u>535</u>	25	2.5	<u>190</u>
ZAGB	Sterling / Rand (£/R)	2013/09/16	585	30	2.5	<u>200</u>
ZAGB	Sterling / Rand (£/R)	2013/12/13	<u>590</u>	30	2.5	<u>200</u>
ZAGB	Sterling / Rand (£/R)	2014/03/17	600	30	2.5	<u>200</u>
ZAGB	Sterling / Rand (£/R)	2014/06/13	<u>605</u>	30	2.5	<u>200</u>
ZAGB	Sterling / Rand (£/R)	2014/09/15	615	30	2.5	<u>200</u>
ZAGB	Sterling / Rand (£/R)	2014/12/12	625	30	2.5	<u>200</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/09/16	<u>305</u>	15	2.5	<u>180</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/12/13	<u>305</u>	15	2.5	<u>180</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/03/17	<u>310</u>	15	2.5	<u>180</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2014/06/13	320	15	2.5	<u>180</u>
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	325	15	2.5	<u>180</u>



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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

ZAJY	Japanese Yen /Rand (¥/R)	2013/09/16	<u>560</u>	30	2.5	<u>240</u>
ZAJY	Japanese Yen /Rand (¥/R)	2013/12/13	<u>565</u>	30	2.5	<u>240</u>
JYZA	Rand / Japanese Yen (¥/R)	2013/09/16	<u>560</u>	30	2.5	<u>240</u>
ZACA	Canadian Dollar/Rand (CAD/R)	2013/09/16	<u>365</u>	20	2.5	<u>200</u>
ZACA	Canadian Dollar/Rand (CAD/R)	2013/12/13	<u>370</u>	20	2.5	<u>200</u>
ZAFR	Swiss Franc/Rand (CHF/R)	2013/09/16	<u>475</u>	25	2.5	<u>220</u>
ZAFR	Swiss Franc/Rand (CHF/R)	2013/12/13	<u>480</u>	25	2.5	<u>220</u>
ZACR	Chinese Renminbi/Rand (CNH/R)	2013/09/16	700	35	2.5	<u>250</u>
ZACR	Chinese Renminbi/Rand (CNH/R)	2013/12/13	705	35	2.5	<u>250</u>
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/09/16	<u>285</u>	15	2.5	<u>190</u>
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/12/13	<u>290</u>	15	2.5	<u>190</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/09/16	<u>43000</u>	2500	2.5	<u>21000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/12/13	<u>43500</u>	2500	2.5	<u>21000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2014/03/17	<u>44000</u>	2500	2.5	<u>21000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2014/06/13	45000	2500	2.5	<u>21000</u>
RAIN	Rand Index (RAIN)	2013/09/16	<u>5890</u>	<u>300</u>	2.5	
DAUS	Any Day Expiry DAUS - USD	2013/08/06	<u>430</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/08/26	<u>430</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/08/28	<u>430</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/09/23	<u>435</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/09/26	<u>435</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/22	<u>435</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/25	<u>435</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/28	<u>435</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/10/29	<u>435</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/11/27	<u>435</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2013/12/23	<u>440</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2014/01/28	<u>440</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2014/02/28	<u>440</u>	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2014/03/19	450	25	2.5	<u>210</u>
DAUS	Any Day Expiry DAUS - USD	2014/05/26	450	25	2.5	<u>210</u>

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