



Market Notice

Number: Y915

Date: 02 July 2012

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below listed currency contracts will be changing on **Monday** 9th July 2012 for settlement on **Tuesday** 10th July 2012.

Contract Code	Contract Name	Expiry Date	Fixed Margin	Spread Margin	VSR	Series Spread Margin
ZAUS	Dollar/Rand (\$/R)	2012/09/17	360	20	2.5	40
ZAUS	Dollar/Rand (\$/R)	2012/12/14	365	20	2.5	40
ZAUS	Dollar/Rand (\$/R)	2013/03/18	370	20	2.5	40
ZAUS	Dollar/Rand (\$/R)	2013/06/14	370	20	2.5	40
ZAUS	Dollar/Rand (\$/R)	2013/12/13	375	20	2.5	40
ZAUS	Dollar/Rand (\$/R)	2014/12/12	395	20	2.5	40
ZAUS	Dollar/Rand (\$/R)	2015/12/14	455	20	2.5	40
ZAEU	Euro/Rand (€/R)	2012/09/17	390	25	2.5	40
ZAEU	Euro/Rand (€/R)	2012/12/14	395	25	2.5	40
ZAEU	Euro/Rand (€/R)	2013/03/18	400	25	2.5	40
ZAEU	Euro/Rand (€/R)	2013/06/14	405	25	2.5	40
ZAEU	Euro/Rand (€/R)	2013/09/16	410	25	2.5	40
ZAEU	Euro/Rand (€/R)	2013/12/13	415	25	2.5	40
ZAGB	Sterling / Rand (£/R)	2012/09/17	500	30	2.5	40
ZAGB	Sterling / Rand (£/R)	2012/12/14	505	30	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/03/18	510	30	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/06/14	515	30	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/09/16	520	30	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2012/09/17	290	15	2.5	30
ZAAD	Australian Dollar / Rand (ZAAD/R)	2012/12/14	290	15	2.5	30
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/03/18	290	15	2.5	30
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	290	15	2.5	30
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	335	15	2.5	30
ZAJY	Japanese Yen /Rand (¥/R)	2012/09/17	555	30	2.5	40
ZAJY	Japanese Yen /Rand (¥/R)	2012/12/14	565	30	2.5	40
ZAJY	Japanese Yen /Rand (¥/R)	2013/03/18	575	30	2.5	40
ZAJY	Japanese Yen /Rand (¥/R)	2013/06/14	580	30	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2012/09/17	295	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2012/12/14	295	15	2.5	40



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Executive Directors: NF Newton-King (CEO),
F Evans (CFO) Non-Executive Directors: HJ Borkum
(Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence,
A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne
Alternate Directors: JH Burke, LV Parsons

ZACA	Canadian Dollar/Rand (CAD/R)	2013/03/18	<u>300</u>	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	<u>300</u>	15	2.5	40
ZAFR	Swiss Franc/Rand (CHF/R)	2012/09/17	380	20	2.5	40
ZAFR	Swiss Franc/Rand (CHF/R)	2012/12/14	<u>390</u>	20	2.5	40
ZAFR	Swiss Franc/Rand (CHF/R)	2013/03/18	395	20	2.5	40
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	<u>400</u>	20	2.5	40
ZACY	Chinese Yuan/Rand (CNY/R)	2012/09/17	<u>555</u>	30	2.5	60
ZACY	Chinese Yuan/Rand (CNY/R)	2012/12/14	<u>565</u>	30	2.5	60
ZACY	Chinese Yuan/Rand (CNY/R)	2013/03/18	<u>570</u>	30	2.5	60
ZACY	Chinese Yuan/Rand (CNY/R)	2013/06/14	<u>575</u>	30	2.5	60
ZANZ	New Zealand Dollar/Rand (NZD/R)	2012/09/17	<u>240</u>	15	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2012/12/14	<u>240</u>	15	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/03/18	<u>240</u>	15	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/06/14	<u>245</u>	15	2.5	40
ZAUM	Dollar/Rand (\$/R) Maxi	2012/09/17	<u>36000</u>	2000	2.5	4000
ZAUM	Dollar/Rand (\$/R) Maxi	2012/12/14	<u>36500</u>	2000	2.5	4000
ZAUM	Dollar/Rand (\$/R) Maxi	2013/03/18	<u>37000</u>	2000	2.5	4000
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	<u>37000</u>	2000	2.5	4000
RAIN	Rand Index (RAIN)	2012/09/17	<u>5565</u>	<u>315</u>	2.5	
RAIN	Rand Index (RAIN)	2012/12/14	<u>5635</u>	<u>315</u>	2.5	

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