



Market Notice

Number: Y947

Date: 01 August 2012

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below listed currency contracts will be changing on **Wednesday** 8th August 2012 for settlement on **Friday** 10th August 2012.

Contract	Contract Name	Expiry	Fixed	Spread	VSR	Series Spread
ZAUS	Dollar/Rand (\$/R)	2012/09/17	360	20	2.5	<u>50</u>
ZAUS	Dollar/Rand (\$/R)	2012/12/14	365	20	2.5	<u>50</u>
ZAUS	Dollar/Rand (\$/R)	2013/03/18	<u>365</u>	20	2.5	<u>50</u>
ZAUS	Dollar/Rand (\$/R)	2013/06/14	370	20	2.5	<u>50</u>
ZAUS	Dollar/Rand (\$/R)	2013/12/13	375	20	2.5	<u>50</u>
ZAUS	Dollar/Rand (\$/R)	2014/12/12	<u>390</u>	20	2.5	<u>50</u>
ZAUS	Dollar/Rand (\$/R)	2015/12/14	<u>460</u>	20	2.5	<u>50</u>
ZAEU	Euro/Rand (€/R)	2012/09/17	<u>380</u>	<u>20</u>	2.5	40
ZAEU	Euro/Rand (€/R)	2012/12/14	<u>385</u>	<u>20</u>	2.5	40
ZAEU	Euro/Rand (€/R)	2013/03/18	<u>390</u>	<u>20</u>	2.5	40
ZAEU	Euro/Rand (€/R)	2013/06/14	<u>395</u>	<u>20</u>	2.5	40
ZAEU	Euro/Rand (€/R)	2013/09/16	<u>395</u>	<u>20</u>	2.5	40
ZAEU	Euro/Rand (€/R)	2013/12/13	<u>400</u>	<u>20</u>	2.5	40
ZAGB	Sterling / Rand (£/R)	2012/09/17	<u>495</u>	<u>25</u>	2.5	40
ZAGB	Sterling / Rand (£/R)	2012/12/14	505	<u>25</u>	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/03/18	510	<u>25</u>	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/06/14	515	<u>25</u>	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/09/16	520	<u>25</u>	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2012/09/17	<u>295</u>	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2012/12/14	<u>295</u>	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/03/18	<u>300</u>	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	<u>300</u>	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	<u>340</u>	15	2.5	40
ZAJY	Japanese Yen /Rand (¥/R)	2012/09/17	<u>570</u>	30	2.5	50
ZAJY	Japanese Yen /Rand (¥/R)	2012/12/14	<u>575</u>	30	2.5	50
ZAJY	Japanese Yen /Rand (¥/R)	2013/03/18	<u>580</u>	30	2.5	50
ZAJY	Japanese Yen /Rand (¥/R)	2013/06/14	<u>590</u>	30	2.5	50



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 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)	2012/09/17	295	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2012/12/14	<u>300</u>	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2013/03/18	300	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	<u>305</u>	15	2.5	40
ZAFR	Swiss Franc/Rand (CHF/R)	2012/09/17	<u>370</u>	20	2.5	50
ZAFR	Swiss Franc/Rand (CHF/R)	2012/12/14	<u>375</u>	20	2.5	50
ZAFR	Swiss Franc/Rand (CHF/R)	2013/03/18	<u>380</u>	20	2.5	50
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	<u>385</u>	20	2.5	50
ZACY	Chinese Yuan/Rand (CNY/R)	2012/09/17	555	30	2.5	60
ZACY	Chinese Yuan/Rand (CNY/R)	2012/12/14	<u>560</u>	30	2.5	60
ZACY	Chinese Yuan/Rand (CNY/R)	2013/03/18	<u>565</u>	30	2.5	60
ZACY	Chinese Yuan/Rand (CNY/R)	2013/06/14	<u>570</u>	30	2.5	60
ZANZ	New Zealand Dollar/Rand (NZD/R)	2012/09/17	240	<u>10</u>	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2012/12/14	<u>245</u>	<u>10</u>	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/03/18	<u>245</u>	<u>10</u>	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/06/14	245	<u>10</u>	2.5	40
ZAUM	Dollar/Rand (\$/R) Maxi	2012/09/17	36000	2000	2.5	<u>5000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2012/12/14	36500	2000	2.5	<u>5000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/03/18	<u>36500</u>	2000	2.5	<u>5000</u>
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	37000	2000	2.5	<u>5000</u>
RAIN	Rand Index (RAIN)	2012/09/14	<u>5515</u>	<u>280</u>	2.5	
RAIN	Rand Index (RAIN)	2012/12/14	<u>5575</u>	<u>285</u>	2.5	

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