



Market Notice

Number: Y995

Date: 01 October 2012

Currency Futures Initial Margin Requirements (IMR's)

The Initial margin requirements (IMR) for the below listed currency contracts will be changing on **Monday** 08th October 2012 for settlement on **Tuesday** 09th October 2012.

<u>Contract Code</u>	<u>Contract Name</u>	<u>Expiry Date</u>	<u>Fixed Margin</u>	<u>Spread Margin</u>	<u>VSR</u>	<u>Series Spread Margin</u>
ZAUS	Dollar/Rand (\$/R)	2012/12/14	360	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2013/03/18	365	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2013/06/14	370	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2013/09/16	375	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2013/12/13	375	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2014/12/12	385	20	2.5	50
ZAUS	Dollar/Rand (\$/R)	2015/12/14	410	20	2.5	50
ZAEU	Euro/Rand (€/R)	2012/12/14	400	20	2.5	40
ZAEU	Euro/Rand (€/R)	2013/03/18	405	20	2.5	40
ZAEU	Euro/Rand (€/R)	2013/06/14	410	20	2.5	40
ZAEU	Euro/Rand (€/R)	2013/09/16	415	20	2.5	40
ZAEU	Euro/Rand (€/R)	2013/12/13	415	20	2.5	40
ZAGB	Sterling / Rand (£/R)	2012/12/14	515	25	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/03/18	520	25	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/06/14	525	25	2.5	40
ZAGB	Sterling / Rand (£/R)	2013/09/16	535	25	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2012/12/14	295	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/03/18	295	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2013/06/14	295	15	2.5	40
ZAAD	Australian Dollar / Rand (ZAAD/R)	2015/12/14	305	15	2.5	40
ZAJY	Japanese Yen /Rand (¥/R)	2012/12/14	575	30	2.5	50
ZAJY	Japanese Yen /Rand (¥/R)	2013/03/18	585	30	2.5	50
ZAJY	Japanese Yen /Rand (¥/R)	2013/06/14	590	30	2.5	50
ZACA	Canadian Dollar/Rand (CAD/R)	2012/12/14	305	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2013/03/18	305	15	2.5	40
ZACA	Canadian Dollar/Rand (CAD/R)	2013/06/14	310	15	2.5	40
ZAFR	Swiss Franc/Rand (CHF/R)	2012/12/14	385	20	2.5	50
ZAFR	Swiss Franc/Rand (CHF/R)	2013/03/18	395	20	2.5	50
ZAFR	Swiss Franc/Rand (CHF/R)	2013/06/14	400	20	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

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>570</u>	30	2.5	60
ZANZ	New Zealand Dollar/Rand (NZD/R)	2012/12/14	<u>250</u>	20	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/03/18	<u>250</u>	20	2.5	40
ZANZ	New Zealand Dollar/Rand (NZD/R)	2013/06/14	250	20	2.5	40
ZAUM	Dollar/Rand (\$/R) Maxi	2012/12/14	<u>36000</u>	2000	2.5	5000
ZAUM	Dollar/Rand (\$/R) Maxi	2013/03/18	<u>36500</u>	2000	2.5	5000
ZAUM	Dollar/Rand (\$/R) Maxi	2013/06/14	<u>37000</u>	2000	2.5	5000
RAIN	Rand Index (RAIN)	2012/12/14	<u>5685</u>	290	2.5	

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