



## Market Notice

**Number: F4626**

**Date: 14 February 2011**

### **New Single Stock Future**

The following new single stock future has been added to the list with immediate effect.

### **Treatment of Sovereign Food Investments Rights Issue (SVXQ)**

Expiry : 17 March 2011  
Nominal : 112  
Initial Margin : 160  
Class Spread Margin : 25  
V.S.R. : 5

Please note the above contract was added in lieu of the corporate action on Sovereign Food Investments Limited, (see Note F4619). The CSM is 1.119926

The inputs used to calculate the CSM are as follows:

m = 100  
n = 66.04155  
SPOT = R6.50  
IRV = R1.053953  
C = 0  
X = R4.75

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