



## Market Notice

**Number: F4670**

**Date: 14 March 2011**

### New Single Stock Futures

The following new single stock futures have been added to the list with immediate effect.

#### Treatment of Fountainhead Property Trust Rights Issue (FPXQ)

Expiry : 17 March 2011  
Nominal : 101  
Initial Margin : 60  
Class Spread Margin : 15  
V.S.R. : 2.5

Expiry : 15 June 2011  
Nominal : 101  
Initial Margin : 60  
Class Spread Margin : 15  
V.S.R. : 2.5

#### Treatment of Fountainhead Property Trust Dividends Rights Issue (FPXF)

Expiry : 17 March 2011  
Nominal : 101  
Initial Margin : 0  
Class Spread Margin : 0  
V.S.R. : 0

Expiry : 15 June 2011  
Nominal : 101  
Initial Margin : 0  
Class Spread Margin : 0  
V.S.R. : 0



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**Member of the World Federation of Exchanges**

**Executive Directors:** RM Loubser (CEO), JH Burke, FM Evans  
NF Newton-King, LV Parsons **Non-Executive Directors:** HJ  
Borkum (Chairman), AD Botha, MR Johnston, DM Lawrence, W  
Luhabe, A Mazwai, NS Nematswerani, N Payne, G Serobe,  
**Company Secretary:** GC Clarke

Please note the above contract was added in lieu of the corporate action on Fountainhead Property Trust, (see Note F4668). The CSM is 1.007311

The inputs used to calculate the CSM are as follows:

m	=	100
n	=	16.73288
SPOT	=	R6.32
IRV	=	R0.274130134
C	=	0
X	=	R6.00

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