



## Market Notice

**Number:** F4719

**Date:** 11 April 2011

### New Single Stock Futures

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

#### Treatment of Tradehold Limited Rights Issue (TXTQ)

Expiry : 15 June 2011  
Nominal : 105  
Initial Margin : 90  
Class Spread Margin : 30  
V.S.R. : 16.5

#### Treatment of Tradehold Limited Rights Issue (TXTF)

Expiry : 15 June 2011  
Nominal : 105  
Initial Margin : 0  
Class Spread Margin : 0  
V.S.R. : 0

Please note the above contract was added in lieu of the corporate action on Tradehold Limited, (see Note F4709). The CSM is 1.050601

The inputs used to calculate the CSM are as follows:

m = 100  
n = 298.94835  
SPOT = R6.69  
IRV = R0.107783376  
C = 0  
X = R6.26



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