



Market Notice

Number: F4751

Date: 13 May 2011

New Single Stock Futures

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

Treatment of Brait SA Rights Issue (BAXQ)

Expiry : 15 June 2011
Nominal : 106
Initial Margin : 220
Class Spread Margin : 35
V.S.R. : 4

Treatment of Brait SA Rights Issue (BAXF)

Expiry : 15 June 2011
Nominal : 106
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 Brait SA, (see Note F4749).
The CSM is 1.062315

The inputs used to calculate the CSM are as follows:

m = 100
n = 300
SPOT = R17.90
IRV = R0.35
C = 0
X = R16.50



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