



Market Notice

Number F4984

Date 03 October 2011

New Single Stock Futures

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

Treatment of African Dawn Capital Limited Rights Issue (ADCQ)

Expiry : 15 December 2011
Nominal : 114
Initial Margin : 10.00
Class Spread Margin : 10.00
V.S.R. : 9.00

Treatment of African Dawn Capital Limited Dividends Rights Issue (ADCF)

Expiry : 15 December 2011
Nominal : 114
Initial Margin : 0
Class Spread Margin : 0
V.S.R. : 1.00



Please note the above contract was added in lieu of the corporate action on African Dawn Capital Limited, (see Note F4975). The CSM is 113.89394

The inputs used to calculate the CSM are as follows:

m	=	100
n	=	112.14500
SPOT	=	R 0.13
IRV	=	R0.014141271
C	=	0
X	=	R 0.10

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