



Market Notice

Number: F5698

Date 20 November 2012

Please note that the **OptionFactor** has been amended.

New Single Stock Future and Dividend Future

The following new single stock future and Dividend Future have been added to the list with immediate effect.

Lonmin PLC Rights Issue (LXNQ)

Expiry : 20 December 2012
Nominal : 187
Initial Margin : 1150
Class Spread Margin : 125
V.S.R. : 4.0

Expiry : 20 March 2013
Nominal : 187
Initial Margin : 1150
Class Spread Margin : 125
V.S.R. : 4.0

Lonmin PLC Rights Issue Dividend Future (LXNF)

Expiry : 20 December 2012
Nominal : 187
Initial Margin : 0
Class Spread Margin : 0
V.S.R. : 0.0

Expiry : 20 March 2013
Nominal : 187
Initial Margin : 0
Class Spread Margin : 0
V.S.R. : 0.0



Lonmin PLC Cash Settled Rights Issue (LXNS)

Expiry : 20 December 2012
 Nominal : 187
 Initial Margin : 1150
 Class Spread Margin : 125
 V.S.R. : 4.0

Please note the above contract was added in lieu of the corporate action on Lonmin PLC, (see Note F5691). Please see calculation below:

m	=	number of shares held ex date.
n	=	number of shares to be received ex date. the official closing price of the underlying share on
Spot	=	(LDT).
C	=	Value of any entitlements not included.
X	=	Entitlement price of new shares under rights issue.
TOP	=	theoretical opening price.
IRV	=	Implied value of rights.

m	=	100
n	=	180.00000
Spot	=	70.73000
C	=	0.00
X	=	19.4872
TOP	=	37.788
IRV	=	18.301

$CSM = \frac{(m*TOP) + (n*IRV)}{(m*TOP)}$	
Input values are highlighted in yellow	
$TOP = \frac{((Spot * m) + (n * X))}{(n + m)}$	
$IRV = TOP - C - X$	

CSM	=	1.8717483
OptionFactor	=	0.53475936
Old Nominal	=	100
New Nominal	=	187.17483235507400
New Nominal rounded	=	187

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