

## **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



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One Exchange Square, Gwen Lane, Sandown, South Africa. F Evans (CFO) Non-Executive Directors: HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne Alternate Directors: JH Burke, LV Parsons

### **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
960.	=	(LDT).
	=	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
С	=	0.00
Χ	=	19.4872
TOP	=	37.788
IRV	=	18.301

CSM = 1.8717483

OptionFactor = 0.53475936

Old Nominal = 100

New Nominal = 187.17483235507400

**New Nominal** 

rounded 187

# **Brett Kotze**

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