

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 575/2015

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

DATE 18 September 2015

SUBJECT: NEW CONTRACTS LOADED - SUPER GROUP LIMITED (SPG) CORPORATE ACTION – RIGHTS ISSUE 18 SEPTEMBER 2015 (EX-DATE)

Name and Surname: Brett Kotze

Designation: Head of Operations – Clearing & Settlement

The following new contracts have been added to the list with immediate effect.

Contract Code	Instrument Description	Expiry Date	Initial Margin	Spread Margin	VSR	Nominal
SUXF	Super Group Limited Rights Issue Dividend Future	2015/12/17	0	0	1.00	102
SUXQ	Super Group Limited Rights Issue	2015/12/17	708	5	8.50	102

Please note that the Minimum Price Movement for the above contracts is R 0.01. The Lot Size for the above contracts is 1.

Please note the above contract was added in lieu of the corporate action on Super Group Limited. Please see calculation below:

m	=	number of shares held ex date.
n	=	number of shares to be received ex date.
Spot	=	the official closing price of the underlying share on (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	=	11.70057
Spot	=	3245.00
C	=	-
X	=	2570.0000
TOP	=	3174.294
IRV	=	604.294141

CSM	=	1.022275
OptionFactor	=	0.980392
Old Nominal	=	100
New Nominal	=	102.227451390298
New Nominal rounded		102

Should you have any queries please contact Clearops@jse.co.za or +27 11 520-7349

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>