

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 61/2019
Relates to: ☐ Equity Market
☒ Equity Derivatives
☐ Commodity Derivatives
☐ Interest Rate and Currency Derivatives
DATE 27 February 2019

SUBJECT: NEW LISTINGS DUE TO NASPERS LTD -N (NPN) UNBUNDLING CORPORATE ACTION – 27 FEBRUARY 2019 (EX-DATE)

Name and Surname: Matthias Kempgen
Designation: Head - Derivatives Operations, Post Trade Services

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

Please note that the below contracts will be effective 27 February 2019.

Contract Code	Contract Long Name	Expiry Date	Initial Margin	Calendar Spread	VSR	Group Spread	Nominal
NMCQ	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Physically Settled	2019/03/20	37 228	150	3.0	150	100
NMCQ	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Physically Settled	2019/06/20	37 898	150	3.0	150	100
NMCQ	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Physically Settled	2019/09/19	38 509	150	3.0	150	100
NMCQ	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Physically Settled	2019/12/19	39 200	150	3.0	150	100
NMCQ	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Physically Settled	2020/03/19	39 913	150	3.0	150	100
NMCQ	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Physically Settled	2020/06/18	40 639	150	3.0	150	100
NMCQ	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Physically Settled	2021/03/18	42 941	150	3.0	150	100
NMCS	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Cash settled	2019/03/20	37 228	150	3.0	150	100
NMCS	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Cash settled	2019/06/20	37 898	150	3.0	150	100
NMCS	Naspers Ltd -N- (NPN) /MultiChoice	2019/09/19	38 509	150	3.0	150	100

	Group Ltd (MCG) Cash settled						
NMCS	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Cash settled	2019/12/19	39 200	150	3.0	150	100
NMCS	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Cash settled	2020/03/19	39 913	150	3.0	150	100
NMCS	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Cash settled	2020/06/18	40 639	150	3.0	150	100
NMCF	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Dividend Future	2019/03/20	0	0	1	0	100
NMCF	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Dividend Future	2019/06/20	0	0	1	0	100
NMCF	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Dividend Future	2019/09/19	0	0	1	0	100
NMCF	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Dividend Future	2019/12/19	0	0	1	0	100
NMCF	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Dividend Future	2020/03/19	0	0	1	0	100
NMCF	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Dividend Future	2020/06/18	0	0	1	0	100
NMCF	Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG) Dividend Future	2021/03/18	0	0	1	0	100

Contract Code	Contract Long Name	Expiry Date	Initial Margin	Calendar Spread	VSR	Group Spread	Nominal
NMCX	Cando Future Single Stock Naspers Ltd -N- (NPN) /MultiChoice Group Ltd (MCG)	2020/01/20	39,200	150	3.0	150	100

Contract Code	Contract Long Name	Expiry Date	Initial Margin	Calendar Spread	VSR	Group Spread	Nominal
MCGQ	MultiChoice Group Ltd (MCG) Physically Settled	2019/03/20	1 425	150	4	0	100
MCGQ	MultiChoice Group Ltd (MCG) Physically Settled	2019/06/20	1 425	150	4	0	100
MCGQ	MultiChoice Group Ltd (MCG) Physically Settled	2019/09/19	1 425	150	4	0	100
MCGQ	MultiChoice Group Ltd (MCG) Physically Settled	2019/12/19	1 425	150	4	0	100
MCGQ	MultiChoice Group Ltd (MCG) Physically Settled	2020/03/19	1 425	150	4	0	100
MCGQ	MultiChoice Group Ltd (MCG) Physically Settled	2020/06/18	1 425	150	4	0	100

MCGS	MultiChoice Group Ltd (MCG) Cash settled	2019/03/20	1 425	150	4	0	100
MCGS	MultiChoice Group Ltd (MCG) Cash settled	2019/06/20	1 425	150	4	0	100
MCGS	MultiChoice Group Ltd (MCG) Cash settled	2019/09/19	1 425	150	4	0	100
MCGS	MultiChoice Group Ltd (MCG) Cash settled	2019/12/19	1 425	150	4	0	100
MCGS	MultiChoice Group Ltd (MCG) Cash settled	2020/03/19	1 425	150	4	0	100
MCGS	MultiChoice Group Ltd (MCG) Cash settled	2020/06/18	1 425	150	4	0	100
MCGF	MultiChoice Group Ltd (MCG) Dividend Future	2019/03/20	0	0	1	0	100
MCGF	MultiChoice Group Ltd (MCG) Dividend Future	2019/06/20	0	0	1	0	100
MCGF	MultiChoice Group Ltd (MCG) Dividend Future	2019/09/19	0	0	1	0	100
MCGF	MultiChoice Group Ltd (MCG) Dividend Future	2019/12/19	0	0	1	0	100
MCGF	MultiChoice Group Ltd (MCG) Dividend Future	2020/03/19	0	0	1	0	100
MCGF	MultiChoice Group Ltd (MCG) Dividend Future	2020/06/18	0	0	1	0	100
MCGC	CFC on MCG	2019/03/20	14	1	4	0	1

Please note that the **Minimum Price Movement** for the above contracts is 0.01.

The **Lot Size** for the above contracts is 1.

Please note the above contract was added in lieu of the corporate action **Naspers Ltd -N (NPN) Corporate Action – Unbundling**.

The ISIN codes for the constituents on the above basket are:

Naspers Ltd -N (NPN) ISIN: **ZAE000015889**

MultiChoice Group Ltd (MCG) ISIN: **ZAE000265971**

Margin Offset Group for NMCQ, NMCS and NMCX include the following: NPNQ and NPNS

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>