

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 278/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 10 July 2018

SUBJECT: AMENDMENT TO GROUP MARGINS - OLD MUTUAL LIMITED AND QUILTER PLC

Name and Surname: Matthias Kempgen
Designation: Head - Derivatives Operations

The JSE has determined that the Old Mutual Basket series spread group should be amended to include Old Mutual Limited. The below amendment is in order to facilitate Margin Offset for the below mentioned contracts. The Margin Offset groups are as follows:

Offset Group 1 - OLD MUTUAL Limited (OMU)

OMAQ
OMAS
OMUQ
OMUS
OMUC

Offset Group 2 - QUILTER Plc (QLT)

QLTQ
QLTS
QLTC

Contract Code	Instrument Description	Expiry Date	Initial Margin	Group Margin	VSR	CSMR	Nominal	Offset Group
OMUQ	Old Mutual Limited (OMU)	20 Sep 18	440	220	4	220	100	Old Mutual Group

Contract Code	Instrument Description	Expiry Date	Initial Margin	Group Margin	VSR	CSMR	Nominal	Offset Group
OMUS	Old Mutual Limited (OMU) Cash Settled	20 Sep 18	440	220	4	220	100	Old Mutual Group
OMUF	Old Mutual Limited (OMU) Dividend Future	20 Sep 18	0	0	1	0	100	No Group
OMUQ	Old Mutual Limited (OMU)	20 Dec 18	440	220	4	220	100	Old Mutual Group
OMUS	Old Mutual Limited (OMU) Cash Settled	20 Dec 18	440	220	4	220	100	Old Mutual Group
OMUF	Old Mutual Limited (OMU) Dividend Future	20 Dec 18	0	0	1	0	100	No Group
OMUQ	Old Mutual Limited (OMU)	20 Mar 19	440	220	4	220	100	Old Mutual Group
OMUS	Old Mutual Limited (OMU) Cash Settled	20 Mar 19	440	220	4	220	100	Old Mutual Group
OMUF	Old Mutual Limited (OMU) Dividend Future	20 Mar 19	0	0	1	0	100	No Group
QLTQ	Quilter Plc (QLT)	20 Sep 18	400	200	4	200	100	Quilter Group
QLTS	Quilter Plc (QLT) Cash Settled	20 Sep 18	400	200	4	200	100	Quilter Group
QLTF	Quilter Plc (QLT) Dividend Future	20 Sep 18	0	0	1	0	100	No Group
QLTQ	Quilter Plc (QLT)	20 Dec 18	400	200	4	200	100	Quilter Group
QLTS	Quilter Plc (QLT) Cash Settled	20 Dec 18	400	200	4	200	100	Quilter Group
QLTF	Quilter Plc (QLT) Dividend Future	20 Dec 18	0	0	1	0	100	No Group
QLTQ	Quilter Plc (QLT)	20 Mar 19	400	200	4	200	100	Quilter Group
QLTS	Quilter Plc (QLT) Cash Settled	20 Mar 19	400	200	4	200	100	Quilter Group
QLTF	Quilter Plc (QLT) Dividend Future	20 Mar 19	0	0	1	0	100	No Group
QLTC	CFD on QLT	20 Mar 19	4	2	4	2	1	Quilter Group
OMAQ	Old Mutual plc (OML) / Quilter plc (QLT) Basket	20 Sep 18	580	55	4	55	100	Old Mutual Group
OMAS	Old Mutual plc (OML) / Quilter plc (QLT) Basket Cash Settled	20 Sep 18	580	55	4	55	100	Old Mutual Group
OMAF	Old Mutual plc (OML) / Quilter plc (QLT) Basket Dividend Future	20 Sep 18	0	0	1	0	100	No Group

Contract Code	Instrument Description	Expiry Date	Initial Margin	Group Margin	VSR	CSMR	Nominal	Offset Group
OMAQ	Old Mutual plc (OML) / Quilter plc (QLT) Basket	20 Dec 18	590	55	4	55	100	Old Mutual Group
OMAS	Old Mutual plc (OML) / Quilter plc (QLT) Basket Cash Settled	20 Dec 18	590	55	4	55	100	Old Mutual Group
OMAF	Old Mutual plc (OML) / Quilter plc (QLT) Basket Dividend Future	20 Dec 18	0	0	1	0	100	No Group
OMAQ	Old Mutual plc (OML) / Quilter plc (QLT) Basket	20 Mar 19	618	55	4	55	100	Old Mutual Group
OMAS	Old Mutual plc (OML) / Quilter plc (QLT) Basket Cash Settled	20 Mar 19	618	55	4	55	100	Old Mutual Group
OMAF	Old Mutual plc (OML) / Quilter plc (QLT) Basket Dividend Future	20 Mar 19	0	0	1	0	100	No Group
OMUC	Old Mutual Limited (OMU) ECFD	20 Mar 19	4	2	4	1	1	Old Mutual Group

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 contracts were added in lieu of the corporate action **Old Mutual PLC Corporate Action - Unbundling**.

Quilter Plc (QLT) ISIN: **GB00BDCXV269**

Old Mutual Limited (OMU) ISIN: **ZAE000255360**

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

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