

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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**Number:** 389/2018  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives

**DATE** 11 October 2018

**SUBJECT:** NEW CONTRACTS LOADED DUE TO OLD MUTUAL LIMITED CORPORATE ACTION

**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 10 October 2018.

Contract Code	Contract Long Name	Expiry Date	Initial Margin	Calendar Spread	VSR	Group Spread	Nominal
NOMQ	Old Mutual Limited/Nedbank Group Limited Basket Physically settled	20/12/2018	570	300	4	300	100
NOMQ	Old Mutual Limited/Nedbank Group Limited Basket Physically settled	20/03/2019	580	300	4	300	100
NOMS	Old Mutual Limited/Nedbank Group Limited Basket Cash settled	20/12/2018	570	300	4	300	100
NOMS	Old Mutual Limited/Nedbank Group Limited Basket Cash settled	20/03/2019	580	300	4	300	100
NOMF	Old Mutual Limited/Nedbank Group Limited Basket Dividend	20/12/2018	0	0	1	0	100
NOMF	Old Mutual Limited/Nedbank Group Limited Basket Dividend	20/03/2019	0	0	1	0	100

The **Minimum Price Movement** for the above contracts is 0.01. The **Lot Size** for the above contracts is 1.

The above contract was added in lieu of the corporate action **Old Mutual Limited Corporate Action - Unbundling**.

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

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

Nedbank Group Limited (NED) ISIN: **ZAE000004875**

Should you have any queries please contact [Clearops@jse.co.za](mailto:Clearops@jse.co.za) or +27 11 520-7349.

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