

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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**Number:** 468/2018  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives

**DATE** 11 December 2018

**SUBJECT:** NEW CONTRACTS LOADED DUE TO GREENBAY PROPERTIES LTD (GRP) - NAME CHANGE  
 12 DECEMBER 2018 (EX-DATE)

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

The following new contracts have been added to the list for **Lighthouse Capital Ltd** and will be effective 12 December 2018.

Contract Code	Instrument Description	Expiry Date	Initial Margin	Group Margin	VSR	CSMR	Nominal
LTEQ	Lighthouse Capital Ltd (LTE) – Physically Settled	20 Dec 2018	280	0	4.5	500	100
LTEQ	Lighthouse Capital Ltd (LTE) – Physically Settled	20 Mar 2019	300	0	4.5	500	100
LTEQ	Lighthouse Capital Ltd (LTE) – Physically Settled	20 Jun 2019	280	0	4.5	500	100
LTEQ	Lighthouse Capital Ltd (LTE) – Physically Settled	19 Sep 2019	280	0	4.5	500	100
LTEQ	Lighthouse Capital Ltd (LTE) – Physically Settled	19 Dec 2019	280	0	4.5	500	100
LTEF	Lighthouse Capital Ltd (LTE) – Cash Settled	20 Dec 2018	0	0	1	0	100
LTEF	Lighthouse Capital Ltd (LTE) – Cash Settled	20 Mar 2019	0	0	1	0	100
LTEF	Lighthouse Capital Ltd (LTE) – Cash Settled	20 Jun 2019	0	0	1	0	100

LTEF	Lighthouse Capital Ltd (LTE) – Cash Settled	19 Sep 2019	0	0	1	0	100
LTEF	Lighthouse Capital Ltd (LTE) – Cash Settled	19 Dec 2019	0	0	1	0	100
LTEC	Lighthouse Capital Ltd (LTE) – ECFD	20 Mar 2019	20	0	4.5	20	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 **Greenbay Properties Ltd (GRP) - Name change**.

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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