

CONTRACT NOTICE

Number: 259/2018

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

DATE 24 June 2018

SUBJECT: New Contracts loaded due to Old Mutual PLC Corporate Action

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Designation: Head - Derivatives Operations

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

Please note Quilter Plc (QLT) will be effective 25 June 2018 and Old Mutual Limited (OMU) contracts will be effective 26 June 2018.

| Contract Code | Instrument Description | Expiry Date | Initial Margin | Group Margin | VSR | CSMR | Nominal |
|---------------|---|-------------|----------------|--------------|-----|------|---------|
| OMUQ | Old Mutual Limited (OMU) | 20 Sep 2018 | 440 | 0 | 4 | 220 | 100 |
| OMUS | Old Mutual Limited (OMU) Cash Settled | 20 Sep 2018 | 440 | 0 | 4 | 220 | 100 |
| OMUF | Old Mutual Limited (OMU) Dividend Future | 20 Sep 2018 | 0 | 0 | 1 | 0 | 100 |
| OMUQ | Old Mutual Limited (OMU) | 20 Dec 2018 | 440 | 0 | 4 | 220 | 100 |
| OMUS | Old Mutual Limited (OMU) Cash Settled | 20 Dec 2018 | 440 | 0 | 4 | 220 | 100 |
| OMUF | Old Mutual Limited (OMU) Dividend Future | 20 Dec 2018 | 0 | 0 | 1 | 0 | 100 |
| OMUQ | Old Mutual Limited (OMU) | 20 Mar 2019 | 440 | 0 | 4 | 220 | 100 |
| OMUS | Old Mutual Limited (OMU) Cash Settled | 20 Mar 2019 | 440 | 0 | 4 | 220 | 100 |
| OMUF | Old Mutual Limited (OMU) Dividend Future | 20 Mar 2019 | 0 | 0 | 1 | 0 | 100 |

| | | | | | | | |
|------|-----------------------------------|-------------|-----|---|---|-----|-----|
| | | | | | | | |
| QLTQ | Quilter Plc (QLT) | 20 Sep 2018 | 400 | 0 | 4 | 200 | 100 |
| QLTS | Quilter Plc (QLT) Cash Settled | 20 Sep 2018 | 400 | 0 | 4 | 200 | 100 |
| QLTF | Quilter Plc (QLT) Dividend Future | 20 Sep 2018 | 0 | 0 | 1 | 0 | 100 |
| QLTQ | Quilter Plc (QLT) | 20 Dec 2018 | 400 | 0 | 4 | 200 | 100 |
| QLTS | Quilter Plc (QLT) Cash Settled | 20 Dec 2018 | 400 | 0 | 4 | 200 | 100 |
| QLTF | Quilter Plc (QLT) Dividend Future | 20 Dec 2018 | 0 | 0 | 1 | 0 | 100 |
| QLTQ | Quilter Plc (QLT) | 20 Mar 2019 | 400 | 0 | 4 | 200 | 100 |
| QLTS | Quilter Plc (QLT) Cash Settled | 20 Mar 2019 | 400 | 0 | 4 | 200 | 100 |
| QLTF | Quilter Plc (QLT) Dividend Future | 20 Mar 2019 | 0 | 0 | 1 | 0 | 100 |

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 **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.

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

