

MARKET NOTICE

 Johannesburg
 Stock Exchange

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Number: 279/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

DATE 10 July 2018

SUBJECT: NEW CONTRACTS LOADED DUE TO BARCLAYS AFRICA GRP LTD - NAME CHANGE AND CONVERSION 11 JULY 2018 (EX-DATE)

Name and Surname: Matthias Kempgen
Designation: Head of Operations - Derivatives Clearing and Settlement

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

Please note Absa Group Limited will be effective 11 July 2018.

Contract Code	Instrument Description	Expiry Date	Initial Margin	Group Margin	VSR	CSMR	Nominal
ABGQ	Absa Group Limited (ABG)	20 Sep 2018	2466	150	2.5	150	100
ABGS	Absa Group Limited (ABG) Cash Settled	20 Sep 2018	2466	150	2.5	150	100
ABGF	Absa Group Limited (ABG) Dividend Future	20 Sep 2018	0	0	1	0	100
ABGQ	Absa Group Limited (ABG)	20 Dec 2018	2509	150	2.5	150	100
ABGS	Absa Group Limited (ABG) Cash Settled	20 Dec 2018	2509	150	2.5	150	100
ABGF	Absa Group Limited (ABG) Dividend Future	20 Dec 2018	0	0	1	0	100
ABGQ	Absa Group Limited (ABG)	20 Mar 2019	2553	150	2.5	150	100
ABGS	Absa Group Limited (ABG) Cash Settled	20 Mar 2019	2553	150	2.5	150	100

ABGF	Absa Group Limited (ABG) Dividend Future	20 Mar 2019	0	0	1	0	100
ABGQ	Absa Group Limited (ABG)	20 June 2019	2497	150	2.5	150	100
ABGS	Absa Group Limited (ABG) Cash Settled	20 June 2019	2497	150	2.5	150	100
ABGF	Absa Group Limited (ABG) Dividend Future	20 June 2019	0	0	1	0	100
ABGN	Absa Group Limited (ABG) Dividend Neutral	20 Sep 2018	0	0	0	0	100
ABGC	CFD on ABG	20 Mar 2019	26	24	2.5	2	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 **Barclays Africa Grp Ltd - Name Change and Conversion**.

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>