

MARKET NOTICE

Number: 444/2018

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

Date: 27 November 2018

SUBJECT: New Cash Settled Single Stock Future - LBR

Name and Surname: Matthias Kempgen

Designation: Head - Derivatives Operations, Post Trade Services

The following new Cash and physically Settled Single Stock Future has been added to the list with immediate effect.

LIBSTAR HOLDINGS LTD (LBRS & LBRQ)

Expiry : 20 December 2018
Initial Margin : 202
Class Spread Margin : 101
V.S.R. : 4.5
Nominal : 100
Minimum Price Movement : R 0.01

Expiry : 20 March 2019
Initial Margin : 202
Class Spread Margin : 101
V.S.R. : 4.5
Nominal : 100
Minimum Price Movement : R 0.01

LIBSTAR HOLDINGS LTD dividend future (LBRF)

Expiry : 20 December 2018
Initial Margin : 0
Class Spread Margin : 0
V.S.R. : 1
Nominal : 100
Minimum Price Movement : R 0.01

Expiry	: 20 March 2019
Initial Margin	: 0
Class Spread Margin	: 0
V.S.R.	: 1
Nominal	: 100
Minimum Price Movement	: R 0.01

Should you have any queries regarding this notice, please contact clearops@jse.co.za.

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