

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 317/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 21 May 2015

SUBJECT: NEW SINGLE STOCK AND DIVIDEND FUTURE LOADED

Name and Surname: Brett Kotze
Designation: Head of Operations – Clearing & Settlement

Please Note the below new Contracts have been loaded with immediate effect

Contract Code	Contract Name	Physical	Expiry Date	Initial Margin	Spread Margin	VSR	Nominal
FFBF	Fortress Income Fund Dividend Future	No	2015/06/18	0	0	1	100
FFBQ	Fortress Income Fund	Yes	2015/06/18	899	450	3.5	100
FFBF	Fortress Income Fund Dividend Future	No	2015/09/17	0	0	1	100
FFBQ	Fortress Income Fund	Yes	2015/09/17	899	450	3.5	100

Please note that the Minimum Price Movement for the above contracts is R0.01. The Lot Size for the above contract is 1

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>