

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 724/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

DATE 23 November 2015

SUBJECT: NEW CONTRACTS LOADED – CAPITAL PROPERTY FUND LIMITED (CPF) CORPORATE ACTION
– UNBUNDLING 23 NOVEMBER 2015 (EX-DATE)

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

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

Contract Code	Instrument Description	Expiry Date	Initial Margin	Spread Margin	VSR	Nominal
FFAF	Fortress A Limited Rights Issue Dividend Future	2015/12/17	0	0	1.00	100
FFAF	Fortress A Limited Rights Issue Dividend Future	2016/03/17	0	0	1.00	100
FFAQ	Fortress A Limited Rights Issue	2015/12/17	1770	885	4.5	100
FFAQ	Fortress A Limited Rights Issue	2016/03/17	1770	885	4.5	100

Please note that the Minimum Price Movement for the above contracts is R 0.01. The Lot Size for the above contracts is 1.

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>