

MARKET NOTICE

Number: 403/2016

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

Date: 22 July 2016

SUBJECT: NEW CASH SETTLED SINGLE STOCK FUTURE - FFBS

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

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

Fortress Income Fund - FFBS

Expiry : 15 September 2016
Initial Margin : 367
Class Spread Margin : 450
V.S.R. : 3.5
Nominal : 100
Minimum Price Movement : R 0.01

Fortress Income Fund - FFBS

Expiry : 15 December 2016
Initial Margin : 374
Class Spread Margin : 450
V.S.R. : 3.5
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-notice-and-circulars>