

MARKET NOTICE

Number: F7097
Date: 30 June 2014

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Brett Kotze

Designation Head of Operations – Clearing & Settlement
Division Post trade services
Tel +27 11 520 7587
Fax +27 11 520 8587
E-mail address: brettk@jse.co.za

Subject: Treatment of Capital Property Fund (CPL) Corporate Action – 30th June 2014 (Ex. Date)

Members notice is drawn to section 13 of the contract specifications of Individual Equity Futures and options, which states:

“13. Corporate Events

The JSE reserves the right to adopt any procedure or to adjust any single stock future or option on a single stock future, in a manner it deems fit, to deal with any extraordinary corporate events that may occur from time to time in relation to a share that is the underlying instrument of the equity option and to notify position holders, derivatives members and any other interested parties, of such event and the procedure or adjustment adopted. Such events include, for example, mergers, take-overs, unbundlings, capitalisation issues and rights issues.

The implication of this is that anybody trading in Single Stock futures or options on Single Stock futures in which the underlying stock is the subject of an extraordinary corporate event should be aware that the JSE may make adjustments to the Single Stock futures and options.

Conversion

For every 1 Capital Property Fund (CPL), shareholders will receive 1 Capital Property Fund Limited (CPF) share. With regard to this corporate action, the following adjustments will be made on Monday, 30th June 2014 (Ex-date). The adjustments will be made to positions held in CPLQ as at close of business on Friday, 27th June 2014 (LDT).

1. Futures contracts.

Futures position in the CPLQ contract will be converted into the CPFQ contract in the following ratio:

RATIO: 1 CPLQ FUTURE = 1 CPFQ FUTURE

CPL has been suspended with immediate effect and will terminate on the 8th July 2014.

NB: -

- Please refer to Notice F708 for clarity regarding the allocation of additional contracts.
- In the event of an uneven allocation across all position holders, the position holder with the higher decimal fraction will receive priority above the position holder with the lower decimal fraction.

2. CFD Contracts

Futures position in the CPLQ contract will be converted into the CPFQ contract in the following ratio:

RATIO: 1 CPLC = 1 CPFC

CPL has been suspended with immediate effect and will terminate on the 8th July 2014.

Should you have any queries please contact André Koen on (011) 520-7469 or andrek@jse.co.za/
safexops@jse.co.za