

MARKET NOTICE

Number: 284/2024

Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

Date: 18 September 2024

SUBJECT: TREATMENT OF NEPI ROCKCASTLE N.V. (NRP) CORPORATE ACTION – CASH DIVIDEND 18 SEPTEMBER 2024 (EX. DATE)

Name and Surname: Matthias Kempgen

Designation: Chief Information & Operating Officer – JSE Clear

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.

Cash Dividend

NEPI Rockcastle N.V. (NRP) has announced a dividend of **27.11** Euro cents per share and 537.3891 ZAC (South African cents). With regards to this elective corporate action, the JSE will process journal payments between the short and long position holders at End of Day on 18 September 2024 (Ex-date) using positions as at 17 September 2024 (LDT). The ZAC amount announced by the issuer will be processed as input into the derivatives journal payments calculations (the announced amount will be future value for Futures and present valued for CFD's as per the existing dividend calculation process).

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

This Market Notice is available on the JSE website at: [JSE Market Notices](#)