

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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**Number:** 320/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**DATE** 12 July 2017

**SUBJECT:** NEW CONTRACTS LOADED – TREATMENTS OF ROCKCASTLE GLOBAL REAL ESTATE CO LTD (ROC) AND NEW EUROPE PROP INV PLC (NEP) CORPORATE ACTION – CONVERSION TO NEPI ROCKCASTLE PLC (NRP) 12<sup>TH</sup> JULY 2017 (EX-DATE)

**Name and Surname:** Alicia Greenwood  
**Designation:** Director – Post Trade Services

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

Contract Code	Instrument Description	Expiry Date	Initial Margin	Spread Margin	VSR	SSMR	Nominal
NRPC	ECFD on NRP	2018/03/15	17	4	4.5	0	1
NRPF	NEPI Rockcastle Plc Dividend Future	2017/09/21	0	0	1.0	0	100
NRPF	NEPI Rockcastle Plc Dividend Future	2017/12/21	0	0	1.0	0	100
NRPQ	NEPI Rockcastle Plc	2017/09/21	1650	400	4.5	0	100
NRPQ	NEPI Rockcastle Plc	2017/12/21	1650	400	4.5	0	100
NRPS	NEPI Rockcastle Plc Cash Settled	2017/09/21	1650	400	4.5	0	100
NRPS	NEPI Rockcastle Plc Cash Settled	2017/12/21	1650	400	4.5	0	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 and the ISIN is IM00BDD7WV31.

Please note the above contract was added in lieu of the corporate action on ROC and NEP Conversion.

Should you have any queries please contact [Clearops@jse.co.za](mailto:Clearops@jse.co.za) or +27 11 520-7349

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