



## SERVICE HOTLINE

**REFERENCE NUMBER:** 267/2018

28 November 2018

Johannesburg  
Stock Exchange

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## INCREASED MARKET VOLATILITY - TRADING IMPACT MITIGATION

Clients are advised that due to the increased volatility seen on NEPI Rockcastle Plc and as a precautionary measure, we have decided to adjust price bands on the Single Stock Futures related to the instrument. These adjustments were made based on historical event-driven volatility experienced.

Changes have been applied to the markets today **Wednesday, 28 November 2018** and will remain in effect for until further notice. This will be reviewed subject to market conditions. Price band changes have been applied on the below derivative instruments across all expiries where relevant.

- The NRPQ, NRPS price bands on all expiries will be adjusted from 16% to 32%

### Market / Service:

JSE Derivative Markets

- Equity Derivatives

### Environment(s):

Production

### Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or e-mail [CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za)

### Issued By:

Capital Markets

**Current Equity Market Circuit Breakers:**

Trading Session	ZA01		ZA02	
	Static Circuit Breaker %	Dynamic Circuit Breaker %	Static Circuit Breaker %	Dynamic Circuit Breaker %
Continuous Trading	10%	3%	15%	5%
Closing Auction Call	8%	6%	20%	10%
Opening Auction Call	8%	6%	20%	10%
Reopening Auction Call	8%	6%	20%	10%
FCO Auction Call	15%	2%	30%	4%
Volatility Auction Call	10%	3%	15%	5%

Our Client Services Centre (CSC) is available for any queries and can be contacted on 011 520 7777 or at [customersupport@jse.co.za](mailto:customersupport@jse.co.za).

This Service Hotline will be available on the website at <https://www.jse.co.za/services/technologies/jse-hotlines>