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SERVICE HOTLINE

REFERENCE NUMBER: 277/2018

5 December 2018

INCREASED MARKET VOLATILITY ON GREENBAY PROPERTIES – TRADING IMPACT MITIGATION

Clients are advised that due to the increased volatility seen on Greenbay Properties 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, 5 December 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 GRPQ price bands on all expiries will be adjusted from 16% to 64%

Markets/ Service (s):

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

Issued By:

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