



SERVICE HOTLINE

REFERENCE NUMBER: 250/2017

27 November 2017

Johannesburg
Stock Exchange

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Credit Rating Decision 27 November 2017 - Trading Impact Mitigation – Return of Static Price Band Limits

Clients are referred to Service Hotline 247/2017 regarding the adjustment of price bands across markets as a precautionary measure for Monday 27 November 2017.

These limits will be returned to their original price band/s on Tuesday, 28 November 2017. The details are as follows:

- In the Cash Equities Market, circuit breaker resets are dynamic and no changes will be made.
- In the Equity Derivatives Market, the price band for the ALSI, ALMI and DTOP will return to 4%
- In the Currency Derivatives Market, no changes were made
- In the Bond Derivatives Market, the price bands for all yield traded instruments will return to 0.7 and all price traded instruments limits will return to 40. In the Bond Market, no changes were made
- In the Commodity Derivatives Market, no changes were made

Market / Service:

JSE Equity Market

JSE Derivative Markets

- Equity Derivatives
- Interest Rate and Currency Derivatives
- Commodity 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 customersupport@jse.co.za

Issued By:

Information Technology: Trading