



## SERVICE HOTLINE

**REFERENCE NUMBER:** 136/2016

30 June 2016

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Stock Exchange

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## BREXIT IMPACT MITIGATION – RETURN OF STATIC PRICE BAND LIMITS

After increasing the static price bands across the Derivative Markets to cater for the Brexit Impact (Service Hotline 132/2016), it has been agreed that these limits will be returned to their original price band percentage or absolute number on Monday, 4 July 2016. Details below:

- For the Equity Derivatives Market, the price band for the ALSI, ALMI & DTOP will return to 4%
- For the Currency Derivatives Market, the price band for all currency pairs will return to 8%
- For 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.

### Market/s:

JSE Equity Market

JSE Derivative Market

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

Information Subscribers

Software Providers

JSE Broker Deal Accounting (BDA)

### Environment(s):

Production

### Additional Information:

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

### Issued By:

Trading and Market Services