



SERVICE HOTLINE

REFERENCE NUMBER: 236/2016

10 November 2016

Johannesburg
Stock Exchange

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US ELECTION IMPACT MITIGATION – RETURN OF STATIC PRICE BAND LIMITS

After increasing the static price bands across the Derivative Markets to cater for the US Election Impact (Service Hotline 618/2016), it has been agreed that these limits will be returned to their original price band percentage or absolute number on Friday, 11 November 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 0.75 and all price traded instruments' limits will return to 40.
- For the Global Market, the price bands will return to R2000

Please contact customersupport@jse.co.za should you have any questions

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

Issued By:

Trading and Market Services