

MARKET NOTICE

Johannesburg Stock Exchange

Tel: +27 11 520 7000 www.jse.co.za

Number:	452/2018
Relates to:	☐ Equity Market
	☑ Equity Derivatives
	☐ Commodity Derivatives
	☐ Interest Rate and Currency Derivatives
Date:	30 November 2018
SUBJECT:	EQUITY DERIVATIVES MARKET PRICE CHANGES 2019
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Name and Surname:	Donna Nemer
Designation:	Director - Capital Markets & Group Strategy

Dear JSE Client,

As committed to with the implementation of ITaC in early 2019, we will not be revising pricing models and fees in the equity derivatives market at this time. Fees will remain at current levels, bar the caps where applicable which will be adjusted in line with inflation.

Exotic Options and Can-Do's

An inflationary (6%) increase will be applied to the caps of exotic options and Can-Do's. This change will be effective from 2 January 2019.

Kind regards,

Donna Nemer Valdene Reddy

Director: Capital Markets & Group Strategy Head: Equity and Equity Derivatives

Capital Markets Capital Markets

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The price list is also available on the website at https://www.jse.co.za/services/technologies/price-list

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