

Nasdaq NLX Market Notice: 005-16

Issue Date: 23 June 2016

Effective Date: 24 June 2016

Nasdaq NLX – EU Referendum Notice of Widening of Price Limit Spreads

This Notice serves to advise participants that NLX will be amending the Price Limit Spreads for all contracts as per the table below on Friday 24 June 2016 in anticipation of any potential heightened volatility following the EU Referendum being held today Thursday 23 June 2016.

Please note that these changes will be kept under close review and the Price Limit Spreads returned to their published levels once normal market conditions resume.

Price Limit Spreads for STIR Products		Current Price Limits	Amended Price Limits
Euribor® 1 tick = 0.005	White Quarterlies	14 ticks above and below	28 ticks above and below
	White Serials	14 ticks above and below	28 ticks above and below
	Reds	14 ticks above and below	28 ticks above and below
	Greens	24 ticks above and below	48 ticks above and below
	Blues	24 ticks above and below	48 ticks above and below
	Golds	28 ticks above and below	56 ticks above and below
	Purples	28 ticks above and below	56 ticks above and below
Sterling 1 tick = 0.01	White Quarterlies	7 ticks above and below	14 ticks above and below
	White Serials	7 ticks above and below	14 ticks above and below
	Reds	7 ticks above and below	14 ticks above and below
	Greens	12 ticks above and below	24 ticks above and below
	Blues	12 ticks above and below	24 ticks above and below
	Golds	14 ticks above and below	28 ticks above and below
	Purples	14 ticks above and below	28 ticks above and below
Price Limit Spreads for LTIR Products			
Bunds and Gilts 1 tick = 0.01	1st Expiry	37 ticks above and below	74 ticks above and below
	2nd Expiry	42 ticks above and below	84 ticks above and below
	3rd Expiry	53 ticks above and below	106 ticks above and below
Bobs 1 tick = 0.01	1st Expiry	27 ticks above and below	54 ticks above and below
	2nd Expiry	32 ticks above and below	64 ticks above and below
	3rd Expiry	37 ticks above and below	74 ticks above and below
Schatz 1 tick = 0.005	1st Expiry	37 ticks above and below	74 ticks above and below
	2nd Expiry	48 ticks above and below	96 ticks above and below
	3rd Expiry	56 ticks above and below	112 ticks above and below

For further information in relation to this Nasdaq NLX Notice, please contact:

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