

SERVICE HOTLINE

REFERENCE NUMBER: 146/2020

12 June 2020

CORRECTION OF FX CLOSEOUT RATES

Due to a technical error, the calculation of the close out rates for the ZAR D3 currency cross rate was incorrect. The numbers were recalculated to establish the correct numbers. These have been uploaded onto the JSE website for reference.

The correct numbers will be used for all applicable market data files. For ease of reference please see below for the correct closeout rates for all applicable ZAR crosses.

Currency Code	Expiry Fixed Rate
ZAR=D3	17.0037
EURZAR	19.2241
JPYZAR	0.158452
GBPZAR	21.4088
AUDZAR	11.7123
CNYZAR	2.4044
CHFZAR	17.9583
HKDZAR	2.194
DKKZAR	2.5785
CADZAR	12.5396
TRYZAR	2.4903
KESZAR	0.1597
ZMWZAR	0.9282
SEKZAR	1.8319
NZDZAR	10.9761
SGDZAR	12.2345
BWPZAR	1.4599
NOKZAR	1.7759

We sincerely apologise for any inconvenience caused.

Market(s) / Service(s):

Currency Derivatives Market

Environment(s):

Production

Additional Information:

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

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