

SERVICE HOTLINE

Johannesburg
Stock Exchange

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REFERENCE NUMBER 172/2016

www.jse.co.za

22 August 2016

ZAJY INCORRECT PRICING FRIDAY 19 AUGUST 2016

Due to a Technical Issue on the JSE side, the Japanese Yen Closing Prices calculated incorrectly on Friday 19, August 2016

The prices were calculated as per below:

CONTRACT	SPOT	BID	OFFER	M-T-M
Rand / Japanese Yen (ZAJY)				
19-Sep-2016	0.134603	0.300605	0.300605	0.300605
19-Dec-2016	0.134603	0.306722	0.306722	0.306722
13-Mar-2017	0.134603	0.312418	0.312418	0.312418
19-Jun-2017	0.134603	0.319097	0.319097	0.319097
18-Sep-2017	0.134603	0.325403	0.325403	0.325403

The Correct Prices should have been:

CONTRACT	SPOT	BID	OFFER	M-T-M
Rand / Japanese Yen (ZAJY)				
19-Sep-2016	0.134603	0.135386	0.135386	0.135386
19-Dec-2016	0.134603	0.138373	0.138373	0.138373
13-Mar-2017	0.134603	0.141220	0.141220	0.141220
19-Jun-2017	0.134603	0.144548	0.144548	0.144548
18-Sep-2017	0.134603	0.147774	0.147774	0.147774

The JSE apologize for any inconvenience caused and we have put in preventive measures to prevent this from happening again.

Market / Service:

JSE Derivative Market

- Currency Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact
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Issued By:

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JSE Customer Support and Services