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## SERVICE HOTLINE

**REFERENCE NUMBER: 136/2022**

30 September 2022

## EDM | WMR FIXING RATE

Further to the [Service Hotline 125/2022](#) published on 9 September 2022, the JSE Ltd would like to remind members that the go-live date for the WMR Fixing Rate change has been revised from the previously communicated date of 30 September 2022. This change will now go-live on **3 October 2022**.

Members are advised that the Expiration Currency Reference (FX Fixing Rate) for Equity Derivatives is changing from the Fixing Rate (ZAR=D3) to the WMR Fixing Rate and will be taken each day at **16h00 (GMT)**.

The WMR Fixing Rate will be used in the daily Mark-to-Market (MTM) process and for Expiration of contracts, for the conversion of the Spot Price of affected derivative instruments from the foreign currency to the local currency **ZAR**, at End of Day (EOD). The affected derivative instruments are:

- Out of Currency Options, and
- International Futures (IDX).

Please note that the conversion of projected and declared dividends of affected derivative instruments will continue to use the JSE FX Fixing methodology.

### Market / Service:

Equity Derivatives Market

### Environment:

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](mailto:customersupport@jse.co.za)

### Issued By:

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