



Johannesburg
Stock Exchange

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www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 166/2022

2 December 2022

JSE STALE FX VOLATILITY SURFACE

Please note that our Forex volatility surface (ATM and skew data) was stale for 1 December 2022, due to system issues experienced when sourcing and consuming the vendor data, the data that was used, referenced the 30 November 2022. The latest file has been re-run and we will be updated with the correct prices, Files updated with these changes will be made available at 15H00 (ED15 and CD15) and EOD (ED19 and CD19) today. The PnL will correct with today's re-run, please see the ATM differences below.

Created: Fri, 02 Dec 2022 08:29 London Time		Valuation Date: 02-Dec-22	
Contract	Expiry Date	At Money Vol	At Money MTM
ZAUS	2022/12/19	20.6285	17.6858
ZAUS	2023/03/13	17.5155	17.8163
ZAUS	2023/06/19	16.9785	17.9564
ZAUS	2023/09/18	17.182	18.5298
ZAUS	2023/12/18	17.1395	18.6966

Created: Wed, 30 Nov 2022 14:08 London Time		Valuation Date: 30-Nov-22	
Contract	Expiry Date	At Money Vol	At Money MTM
ZAUS	2022/12/19	16.3225	16.9724
ZAUS	2023/03/13	15.6795	17.0901
ZAUS	2023/06/19	15.775	17.2097
ZAUS	2023/09/18	16.739	18.5298
ZAUS	2023/12/18	16.7345	18.6966

"We are working with the vendor to ensure that this issue does not re-occur again. Apologies for the inconvenience caused."

Market / Service:

Currency Derivative 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