



Market Notice

Number: Y1173
Date: 5 June 2013

Currency Derivatives Market – Rand Spot Fixing

After receiving numerous requests from the Currency Derivatives market participants and discussions during the Currency Derivatives Advisory Committee Meeting (held on the 27th of March 2013), it has been agreed that the exchange will disseminate Currency **Rand Spot Fixing Prices** as follows:

The spot prices for the following currency pairs will be available:

11h00 South African time:

Dollar/Rand;
Euro/Rand and
Pound/Rand contracts

10h00 New York time (16h00 or 17h00 SA time):

Dollar/Rand;
Euro/Rand and
Pound/Rand contracts

The spot price will be calculated as follows: 10 Iterations, Arithmetic average of the underlying traded spot price taken every 30 seconds for a period of 5 minutes.

With effect from **Monday, 10th of June 2013**, the currency spot prices can be found on the Currency Derivatives Markets webpage as well as the Currency Derivatives trading system, Nutron.

To access these prices on the **Currency Derivatives Webpage**, please click on the following link:

<http://www.jse.co.za/Markets/Currency-Derivatives-Market/Forex-Rand-Spot-Fixing.aspx>



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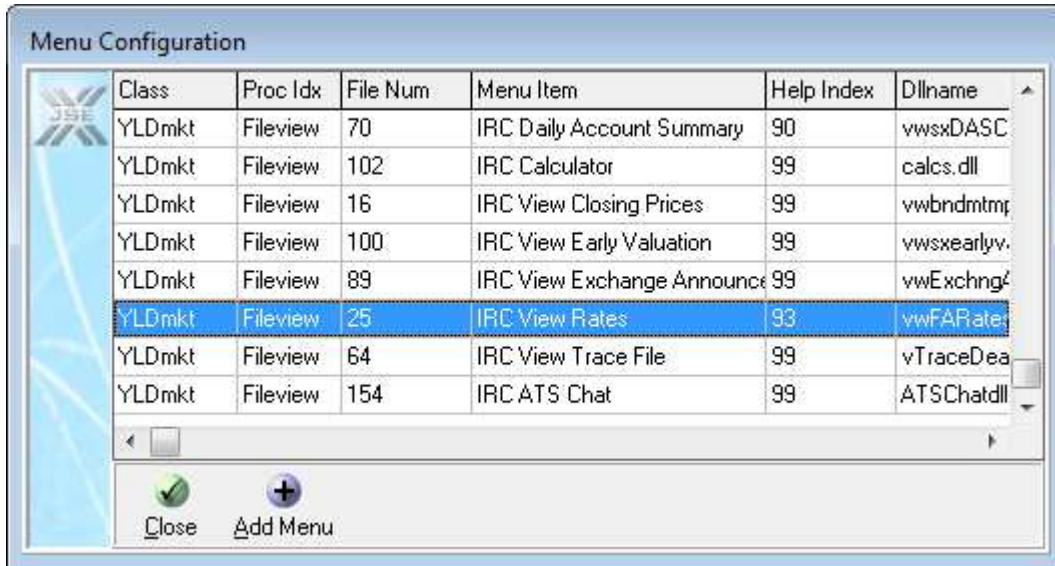
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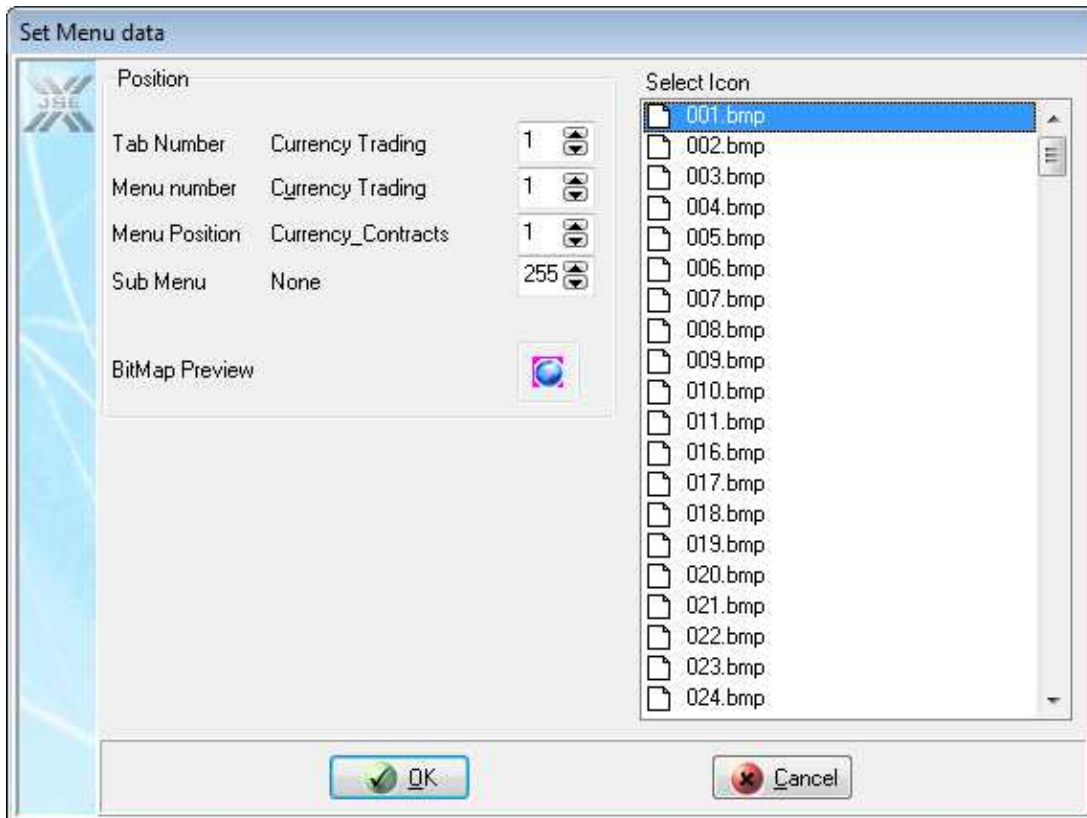
To view Rand Spot Fixing prices on Nutron:

Click on “Config”, Add Views

Select “IRC View Rates” and click on “Add Menu”



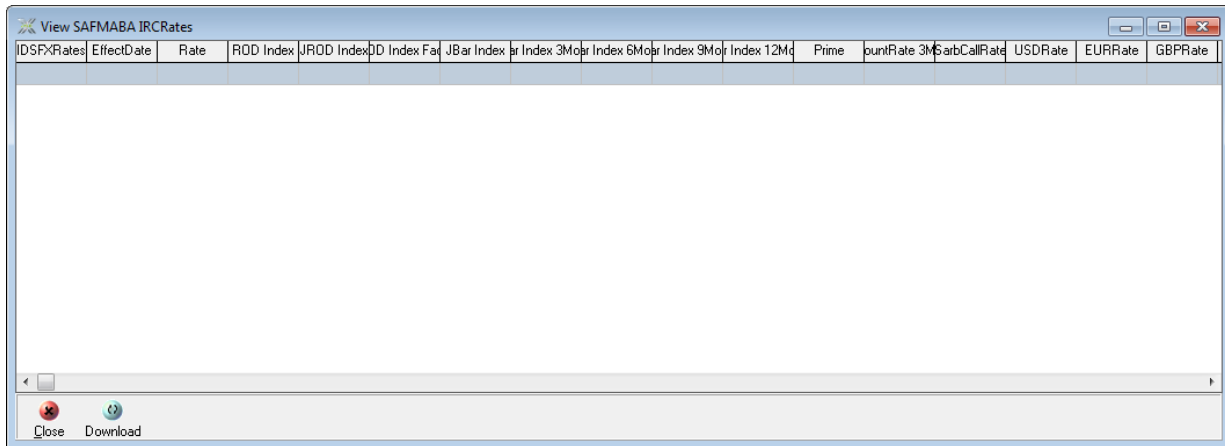
Select an icon and click “Ok”



Just after 11h00 SA time and 10h00 NY time, the following message will appear, informing the market that the **Rand Spot Fixing** price is ready for download:



Under the main Nutron window, click on icon “IRC View Rates”



Click on “download” and the USD, EUR and GBP rate will be displayed on the far right.



Please note, the 11h00 spot fixing prices will be overwritten when the 10h00 New York time spot fixing prices are disseminated.

If you have any questions, please feel free to contact the Currency Derivatives team on currencies@jse.co.za.

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