

SERVICE HOTLINE

REFERENCE NUMBER: 038/2023

16 March 2023

MARKET FACING INTRADAY MARGIN CALL TEST FEEDBACK & ADDITIONAL TESTING DAYS

We would like to thank all customers for their participation in the intraday margin call testing on 21 and 22 February 2023.

The test was successful functionally, however, we noted a delay in the valuations process which resulted in customer facing reporting being delayed.

The valuations issue experienced has been addressed and as a result we are required to schedule further market facing testing for the Equity and Currency Derivatives markets.

Please find the connection details and schedule for the tests to be conducted on 27 March 2023 and 17 April 2023 in the test environment.

Date of Test	Markets	JSEC IMC Run Time	Environment	IP Address
27 March 2023	Equity Derivative & Currency Derivative	11h00	RTC ETE RTC ETE Encrypted	196.216.153.86 196.216.153.66
17 April 2023	Equity Derivative & Currency Derivative	11h00	RTC ETE RTC ETE Encrypted	196.216.153.86 196.216.153.66

Should you wish to participate kindly reach out to your clearing member.

The purpose of the intraday margin call test is to:

- Ensure market participants are aware of the process that will be followed should an intraday margin call be invoked in production.
- Simulate awareness with regard to timing of funding requirements to meet required settlements.
- Ensure all clients are able to receive relevant reporting and accounting information as a result of an intraday margin call.

Kindly contact vaneshric@jse.co.za should you have any queries.

Markets/Services:

JSE Derivative Markets

- Equity Derivatives
- Commodity Derivatives
- Currency Derivatives
- Interest Rate Derivatives

Environment(s):

Customer Test Service

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre:

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CustomerSupport@jse.co.za

Issued By:

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