

MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
www.jse.co.za

Number: 348A/2020

Relates to:

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Spot Bonds Market
- Bond ETP Market
- Currency Derivatives Market
- Interest Rate Derivatives Market

Date: 10 July 2020

SUBJECT: NOTICE OF ENHANCEMENTS TO THE JSE CAPAD WEB SYSTEM

Name and Surname: Johnathan Cawood

Designation: Senior Manager - Member Supervision & Enforcement, Market Regulation

Dear JSE Stakeholder

As per 331/2020 market notice previously circulated, we have enhanced the JSE CAPAD web system to simplify the display of Position Risk and incorporate an upload function for Over The Counter (OTC) derivative positions for Equities members.

This notice serves as a confirmation that these enhancements will be rolled out on 13 July 2020. The enhanced numbers will reflect in the Capital Adequacy (CAPAD) figures as at 10 July 2020. Members are requested to validate their Position Risk Requirement (PRR) numbers and notify the CAPAD team if any discrepancies are found.

Please see attached a guide on the enhancements to the PRR treatment for listed equities as well as the OTC upload facility.

OTC members are encouraged to apply for their logins for the JSE CAPAD web system if they do not have it, by contacting customersupport@jse.co.za

Should you have any queries regarding this notice, please contact the CAPAD team, or for OTC specific queries Raj Naicker by sending an email to capitaladequacy@jse.co.za

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>