

MARKET NOTICE

Number: 195/2015

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

Date: 24 March 2015

SUBJECT: TECHNICAL DIFFICULTIES ON 23 MARCH 2015 – MARK-TO-MARKET

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Designation: General manager – Post trade and information services

On the 23rd March 2015, the JSE experienced technical difficulties processing end-of-day mark-to-market for all listed debt instruments. As a result of the issues encountered, a decision was made to keep the mark-to-market unchanged for end-of-day valuations for the 23rd March 2015 from the 20th March 2015. Communication in this regard was distributed to all subscribers via e-mail and SMS.

The issue was corrected overnight and the JSE successfully completed processing the mark-to-market at 5:27am on the 24th March 2015. The files were distributed and FTP'd in the morning as per date and time

The JSE has performed maintenance that was required to ensure that the process is not interrupted going forward.

We apologize for any inconvenience caused.

Should you have any queries regarding this notice, please contact irdata@jse.co.za

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