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## SERVICE HOTLINE

**REFERENCE NUMBER: 126/2021**

11 June 2021

### INTEREST RATE DERIVATIVES AND SPOT BONDS MARKET - MT515 RELEASE AND BUG FIXES – REVISED GO-LIVE DATE

Clients are referred to [JSE Service Hotline 105/2021](#) regarding the patches and enhancements for the Interest Rate Derivative and Spot Bond Trading & Clearing System Upgrade.

Based on the feedback received from participants during testing, the JSE has decided to postpone the release to afford participants an opportunity to ensure proposed changes are of the best quality.

The JSE is targeting a Go-Live date during quarter 3 of this year and this new date will be communicated before the end of June. Clients are reminded of the proposed changes:

1. Clients listed on the additional margin report post member transfer
  - a. This scenario takes place when a client of a member is transferred to a new trading member.
  - b. Fix has no API impact.
2. Delays on trade leg confirmation
  - a. A SQL double precision error caused noticeable delays on trade leg and match references confirmations received from the CSD.
  - b. Fix has no API impact.
3. MT515 Contract Note
  - a. Update to the MT515 swift message to include additional fields.
  - b. Additional fields will include details of yield, quantity and accrued interest.
  - c. Enhancement has no API impact.

Clients are advised that the External Test Environments for the JSE Interest Rate Market (IP Address: 196.216.153.101) has been upgraded with this release.

**The release does not include any API impacting changes** however, a new Nutron version will be made available.

Although the current version of Nutron (IRC\_Nutron\_04230) will remain compatible, the JSE will be providing a new version of Nutron for clients to download:

[https://clientportal.jse.co.za/Content/Downloads/IRC\\_NUTRON\\_20170923.zip](https://clientportal.jse.co.za/Content/Downloads/IRC_NUTRON_20170923.zip)

#### Market / Service:

- Interest Rate Derivatives Market
- Spot Bonds Market

#### Environments:

- External Test Environment
- Production

#### Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520-7777 or [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

#### Issued By:

ITD - Trading and Regulation