JSE

SERVICE HOTLINE

REFERENCE NUMBER: 133/2015

9 September 2015

UPGRADE TO THE NUTRON TRADING SYSTEMS, RELEASE 2 2015 – CHANGES TO THE API

Dear Stakeholder,

The JSE is pleased to announce API upgrades to the Derivatives and Interest Rate Markets for Release 2 2015. The Go-live date for the Equity Derivatives and Commodities Derivatives Market will be Monday, the 30th of November 2015, and the Interest Rate and Currency Derivatives Market will be Monday, the 7th of December 2015.

The changes for Equity Derivatives and Commodity Derivatives Market (EDM and CDM) are as follows:

1. **Fee Calculation change for all Equity Derivatives Products and SAFEX – Cando Fee Model Additions (Non-Mandatory Change)**
   - Fee Data – Message Type 36 - Number 79
   - Page 123, Section 9.26
   - New Fee Structure

2. **Dynamic Price Band (Non-Mandatory Change)**
   - Contract Dates download – Message Type 36 – Number 3
     Page 104, Section 9.4
   - Introduce Dynamic Price Band referencing the last traded price

The changes for Interest Rates and Currency Derivatives Market (IRC) are as follows:

3. **Corporate Bond Trading (Non-Mandatory Change)**
   - Instruments Data – Message Type 36 - Number 2
   - Page 96, Section 9.3
   - Introduction of categories for Bonds

4. **Dynamic Price Band (Non-Mandatory Change)**
   - Contract Dates download – Message Type 36 – Number 3
   - Page 101, Section 9.4
   - Introduce Dynamic Price Band referencing the last traded price

Service:
All JSE Clients

Environment(s):
Production

Additional Information:
If you have any queries about this announcement, please contact +27 11 520 7777 or customersupport@jse.co.za

Issued By:
Trading and Market Services

5. **Cando Fee Model Additions (Non-Mandatory Change)**
   - Fee Data – Message Type 36 - Number 79
   - Page 121, Section 9.26
   - Changes to fee structure

6. **Request for Quote and Exchange For Physical functionality (Non-Mandatory Change)**
   - Unmatched Message Download Data Structure – Message Type 36 – Number 10
   - Page 90, Section 9.2

   - RFQ Capture Message - Message Type 173
   - Page 77, Section 7.11

   - RFQ Quote Message - Message Type 176
   - Page 80, Section 7.11.4

   - Deals Data – Message Type 36 - Number 8
   - Page 111, Section 9.12

   - New Deal Origin
   - Page 38, Section 6.10
   - Update to Origin Field Table

API conformance testing is non-mandatory unless the above changes are being catered for by the API concerned.

Please find attached the latest versions of the API specifications. The changes will be promoted to the External Test environment on 12th October 2015. Clients that wish to conduct testing can download the External Test Nutron version from: www.jse.co.za/downloads

The connectivity details are as follows:

IP Address: 196.216.153.101

Ports: Interest Rates and Currencies Market: 2269

          Equity Derivatives Market: 2003

          Commodity Derivatives: 2210

Please contact customersupport@jse.co.za should you have any questions.