JSE

SERVICE HOTLINE

REFERENCE NUMBER: 154/2015

20 October 2015

UPGRADE TO THE NUTRON TRADING SYSTEMS – 30th November 2015 and 7th December 2015

The JSE wishes to remind all members of the second upgrade to the Nutron Trading System, scheduled for Q4 of 2015. The go-live dates have been communicated as follows:

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.

- Equity Derivatives and Commodity Derivatives Market has been scheduled for Go-live on **Monday, 30th November 2015**, with Deployment on Saturday, 28th November 2015.
- Interest Rates and Currency Derivatives Market has been scheduled for Go-live **Monday, 7th December 2015**, with deployment on Saturday, 5th December 2015.

API developers have been informed of the application changes via a separate, technical communication.

Users should take note of the following changes:

Equity Derivatives and Commodity Derivatives Markets:
1. Fee Calculation change for all Equity Derivatives Products and SAFEX – Cando Fee Model Additions (Non-Mandatory Change)
2. Introducing Dynamic Price Band (Non-Mandatory Change)
3. Contracts margin offset - Ability to apply full margin offsets for contracts that are identical
4. Change display codes to 30 characters – Commodity Derivatives Market

Service:
JSE Interest Rates and Currency Derivatives Market
JSE Commodity Derivatives Market
JSE Equity Derivatives Market

Environment(s):
Production

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

Issued By:
Trading and Market Services

Interest Rates and Currency Derivatives Market:
1. Corporate Bond Trading (Non-Mandatory Change)
2. Dynamic Price Band (Non-Mandatory Change)
3. Request for Quote and Exchange For Physical functionality (Non-Mandatory Change)
5. Contracts margin offset - Ability to apply full margin offsets for contracts that are identical
6. Decimal points to be added to the coupon rate
7. Enhancement to out-of-range alerting process – Bond Surveillance

Clients that wish to conduct testing can download the External Test Nutron Version as of today, 20th October 2015 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.