



SERVICE HOTLINE

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IRC NUTRON UPGRADE 22 SEPTEMBER 2014

With a strategic focus on system development and customer satisfaction, the JSE is pleased to announce an upgrade to the Interest Rates and Currency (IRC) market, scheduled for go-live on Monday, 22 September 2014.

This upgrade will see:

- The enhancement of the current Intraday Margin Calls – which are essentially calls for margin, initiated by JSE Clear under extreme market conditions, at any time during a trading day
- The introduction of electronic contract notes via SWIFT for bond trades.

A parallel run testing period will be held with Clearing Members as of Monday, 01 September 2014 to test this new functionality. Further details specific to the parallel run will be communicated in due course.

Current trading and deal management functionality will not be impacted by the upgrade.

The final version of the Nutron frontend, v04044, will be available for download from the following location as of 10 September 2014:

https://www.jse.co.za/downloadable-files?RequestNode=/YieldX/IRC_Nutron_September2014

There will be no market facing Dress Rehearsal, however, clients are encouraged to download and install the new version by Friday, 19 September 2014 as the current production Nutron version, v04030, is not compatible with the upgrade and will not be able to log in as of Monday morning, 22 September 2014

Clients that wish to conduct testing can download the test Nutron version from:

https://www.jse.co.za/downloadable-files?RequestNode=/YieldX/IRC%20Nutron_TEST and use the following connection details:

IP: 196.216.153.101

Port: 2269

Please contact derivative_info@jse.co.za should you have any queries or concerns relating to this upgrade.

Market / Service:

JSE Derivative Market

- Interest Rate Derivatives
- Currency Derivatives

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact

Derivative_info@jse.co.za