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SERVICE HOTLINE

REFERENCE NUMBER: 207/2016

29 September 2016

UPGRADE TO THE CDM AND EDM NUTRON TRADING SYSTEM - 21 NOVEMBER 2016

The JSE is pleased to announce an upgrade to the Commodity and Equity Derivatives Nutron trading system.

The Go-live date will be Monday, 21 November 2016, with deployment on Saturday, 19 November 2016.

The functional changes included for the Commodity Derivative Market are as follows:

1. The ability to select multiple silo certificates based on location and premium for bulk order offers on sub account level.
2. Auto upload premium, must deliver or holdover date on bulk upload silo certificates and orders.
3. The ability to trade products with a spread relationship in different trading sessions without triggering spread trading.
4. Discontinuation of paper certificates. The JSE will no longer print silo certificates. Allocation to clients with no electronic receipt account will be diverted to the members ESC account.
5. Enhancement to physical delivery random allocation. The methodology will move away from allocating per silo certificate but rather in lots of 100 tons or greater.

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

Commodity Derivative clients who wish to conduct testing may download the External Test Nutron version from: www.jse.co.za/downloads as of Friday, 7 October 2016.

Market / Service:

JSE Derivative Markets

- Equity Derivatives
- Commodity Derivatives

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

The connectivity details for the external test environment are as follows:

IP Address: 196.216.153.101
 EDM Port: 2003
 CDM Port: 2210

There will be no market facing dress rehearsal. However clients are encouraged to download and install the new version by Friday, 18 November 2016 as the current production EDM/CDM Nutron version, v03845, is not compatible with the upgrade and you will not be able to log in as of Monday morning, 21 November 2016.

All **Equity Derivative Dealers** using the Nutron Trading System should please take note that they will also be required to download and install the new version of the EDM/CDM Nutron Trading System by Monday, 21 November 2016. However there will be no trading functionality changes or upgrades to the EDM Nutron Trading System.

Final communication will be issued to the Market on Saturday, 19 November 2016 as to whether we will be going live with this version or not.

The connectivity details for production are as follows:

IP Address: 196.216.152.131
 EDM Port: 2003
 CDM Port: 2210