

Johannesburg Stock Exchange

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www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 214/2020

21 September 2020

INTEREST RATE DERIVATIVES AND SPOT BOND MARKETS INFRASTRUCTURE UPGRADE

As part of the JSE's commitment to deliver value to clients, and to ensure that the latest offerings of our trading technology is maintained, the JSE will be upgrading the Trading and Information system for the Interest Rate Derivatives and Spot Bond Markets (IRD and Bonds Market). The current hardware running these has come to its end of life and requires to be upgraded. To complete the upgrade, we will migrating these markets to new hardware equipment.

Please note, this upgrade will not have any API impacts.

Required Client Engagement

The CTS (Customer Test Service) environment has been upgraded with the latest infrastructure kit during September 2019. Should clients wish to conduct testing, please refer to service hotline 179/2020 and ensure that the latest version of Nutron is downloaded.

A client facing Dress Rehearsals will **be** mandatory for all market participants as connectivity and testing is highly recommended to ensure a successful implementation. The estimated high-level upgrade timelines are as follows:

- Market Facing Dress Rehearsal targeted for Saturday, 24 October 2020
- Go Live targeted for Saturday, 7 November 2020

There will be no formal test structure or pass/fail criteria rather a dress rehearsal guideline for recommended testing. The JSE strongly recommends members perform comprehensive testing to ensure they are able to perform their daily operational activities.

Markets / Services:

Interest Rate Derivatives Spot Bond Market

Environment(s):

Production

Additional Information:

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

Issued By:

ITD - Trading and Regulation

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Mandatory Requirements

Connection by at least 1 Interface User Id/Trader

Trading Members:

Encouraged to test all relevant Trading and Deal Management functions (including order management), and any other applicable functions to prove daily trading activities and processes. There are no new API enhancements that have been introduced for testing

Clearing Members:

Encouraged to test all relevant On-Behalf Of Trading and Deal Management functions, and any other applicable functions to prove daily operational activities. There are no new API enhancements that have been introduced for testing

Information Subscribers:

Encouraged to test connectivity, ensure flow of market data and any other applicable functions to prove operational activities. There are no new API enhancements that have been introduced for testing

Customer Test Service (CTS)

As stated above, the CTS environment is currently running on the upgraded hardware since September 2019. Participants who wish to conduct testing may download the External Test Nutron version from:

www.jse.co.za/content/Downloads/IRD_Nutron_04234_Test.zip

Connectivity details are as follows:

IP Address: 196.216.153.101

Port: 2269