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## SERVICE HOTLINE

**REFERENCE NUMBER: 223/2020**

9 October 2020

## INTEREST RATE DERIVATIVES AND SPOT BOND MARKETS INFRASTRUCTURE UPGRADE

As previously communicated on Service Hotline 214/2020, the JSE wishes to remind and provide further details to clients regarding the planned Interest Rate Derivatives and Spot Bond Market Infrastructure Upgrade.

We have revised the level of participation required from clients for the coming dress rehearsal and go-live weekends, therefore a client facing Dress Rehearsal will no longer be mandatory for all market participants. The level of required participation is highlighted below.

All mandatory participants are required to participate in the first dress rehearsal on 24 October 2020. If all requirements are successfully met participation on the go-live weekend will be optional.

### Mandatory Participants

Clearing Members

Information Subscribers

Software Providers providing Derivative Market Solutions

### Conditional Required Participants

Trading Members who trade on the Derivative Market

### Optional Participants

All other clients who do not form part of the above.

The confirmed dates are as follows:

- Market Facing Dress Rehearsal – 24 October 2020
- Go Live Weekend - Saturday, 7 November 2020

Please be reminded that this upgrade **will not** have any API impacts. The detailed level of participation is as per below table.

### Markets / Services:

#### JSE Markets

- 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 [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

### Issued By:

ITD: Trading and Regulation

<b>Mandatory Participant Requirements</b>	<b>Clearing Members:</b> Confirm connectivity (Mandatory) Download of EOD reports (Optional) EOD Balancing not required
	<b>Information Subscribers:</b> Confirm Connectivity Download EOD reports Confirm receiving updates on Bond price Data feed
	<b>Software Providers:</b> Derivative Software providers will be required to participate. They would need to test the following:  Confirm connectivity Download of EOD Reports Place Orders on Derivative Market Complete trade/deal management on Derivative Market Confirm Bond Price Feed (If applicable to vendor)
<b>Conditional Required Participants Requirements</b>	<b>Trading Members (Interest Rate Derivatives):</b> Confirm connectivity Download of EOD Reports Place Orders on Derivative Market Complete trade/deal management on Derivative Market Confirm Bond Price Feed Test DDE Trader Functionality on Nutron (If Applicable)
<b>Optional Participant Requirements</b>	<b>Trading Members (Bonds):</b> Confirm connectivity Download of EOD reports

There are no IP address changes required for the Dress Rehearsal as the production environment IP address will remain the same.