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## SERVICE HOTLINE

**REFERENCE NUMBER : 232/2020**

20 October 2020

## INTEREST RATE DERIVATIVES AND SPOT BOND MARKETS INFRASTRUCTURE UPGRADE

As previously communicated on Service Hotline 223/2020 the JSE wishes to inform all Interest Rate Derivatives and Spot Bond Market participants of the infrastructure upgrade. Clients are also reminded of the revised required level of participation during the dress rehearsal scheduled for 24 October 2020.

### 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.

Clients are required to be available for testing from 09:30, please refer to the below high-level schedule:

A	JSE System start up	09h00 – 09h30
B	Connectivity Testing	09h30-10h15
C	Trading <ul style="list-style-type: none"><li>Interest Rate Derivatives and Spot Bonds Market</li></ul>	10h15 – 12h00
D	Live Market Data <ul style="list-style-type: none"><li>Connectivity to Market Data Gateways</li><li>Re-request data</li><li>Download Reports</li><li>Bond price data feed</li></ul>	09h30 – 12h00
E	Admin Period and EOD – JSE Will not be balancing to Clearing Members but EOD will be run to ensure that clearing members are able to download data and produce necessary reports.	12h00

### Markets / Services:

Interest Rate Derivatives Market  
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 11 520 777 or e-mail [CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za)

### Issued By:

ITD: Trading and Regulation

Please refer to the attached detailed requirements for the dress rehearsal: File to be saved on Website and link updated in hotline.

Even though there have been guidelines provided on the functionality to test, clients are urged to test their day to day processes as well as downstream systems.

Clients are urged to ensure that they download the latest version of Nutron prior to the Dress rehearsal which is available on the below link: The latest version of NUTRON front version (v04230) must be configure (specifically for production environment) and ready to trade or receive data. This version is available on the below link.

[https://www.jse.co.za/content/Downloads/IRC\\_NUTRON\\_20170923.zip](https://www.jse.co.za/content/Downloads/IRC_NUTRON_20170923.zip)

[www.jse.co.za/downloads](http://www.jse.co.za/downloads)

There are no IP address changes required for the Production environment and the IP address is the same.

IP address: 196.216.152.20

Port: 2269