



SERVICE HOTLINE

REFERENCE NUMBER: 98/2015

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UPGRADE TO THE NUTRON TRADING SYSTEMS – 17 AUGUST 2015 and 21 SEPTEMBER 2015

The JSE wishes to remind all members of the upgrade to the Nutron Trading System, scheduled for Q3 of 2015. The go live dates have been communicated as follows:

- Interest Rates and Currency Derivatives Market has been scheduled for Go-live on **Monday, 17 August 2015**, with Deployment on Saturday, 15 August 2015.
- Equity Derivatives and Commodity Derivatives Market has been scheduled for Go-live **Monday, 21 September 2015**, with deployment on Saturday, 19 September 2015.

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

Users should take note of the following changes:

Interest Rates and Currency Derivatives Market:

1. New Instrument Type – Swap Futures (Non-mandatory)
2. New Instrument Type – Forward Forwards (Non-mandatory)
3. Capturing Corporate Bond Spreads and Underlying Companion Information (Mandatory for transactional Bond API's)
4. Price Band Changes – Max Day Move Limit (Non-Mandatory) - Derivatives price band changes without suspending and un-suspending the contract

Equity Derivatives and Commodity Derivatives Markets:

1. New Data Download message – Instrument Silo Accreditation Data (Non-mandatory)
2. Price Band Changes – Max Day Move Limit (Non-Mandatory) - Derivatives price band changes without suspending and un-suspending the contract

Service:

JSE Interest Rates and Currency
Derivatives Market
JSE Commodity Derivatives Market
JSE Equity Derivatives Market

Environment(s):

Production

Additional Information:

If you have any queries about this announcement, please contact
+27 11 520 7777 or
customersupport@jse.co.za

Issued By:

Trading and Market Services

Clients that wish to conduct testing can download the External Test Nutron version from: www.jse.co.za/downloads

The connectivity details are as follows:

IP Address: 196.216.153.101

Ports: Interest Rates and Currencies Market: 2269

Equity Derivatives Market: 2003

Commodity Derivatives: 2210

Please contact customersupport@jse.co.za should you have any questions.