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SERVICE HOTLINE

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INTEREST RATE DERIVATIVE AND SPOT BONDS MARKET - MT515 RELEASE AND BUG FIXES

The JSE has implemented patches and enhancements to the Interest Rate Derivative and Spot Bonds market. These patches include fixes for the following items previously noted:

1. Clients listed on the additional margin report post member transfer
 - a. This scenario takes place when a client of a member is transferred to a new trading member
 - b. Fix has no API impact
2. Delays on trade leg confirmation
 - a. A SQL double precision error caused noticeable delays on trade leg and match references confirmations received from the CSD.
 - b. Fix has no API impact
3. MT515 Contract Note
 - a. Update to the MT515 swift message to include additional fields
 - b. Additional fields will include details of yield, quantity and accrued interest
 - c. Enhancement has no API impact

Clients are advised that the External Test Environments for the JSE Interest Rate Market (IP Address: 196.216.153.101) has been upgraded with the latest release.

The release does not include any API impacting changes however, a new Nutron version will be made available.

The release will Go-Live on Monday, 14 June with deployment scheduled for Saturday, 12 June 2021. Although the current version of Nutron (IRC_Nutron_04230) will remain compatible, the JSE will be providing a new version of Nutron for clients to download:

https://clientportal.jse.co.za/Content/Downloads/Nutron_IRC_v04236_New_Test.zip

Market / Service:

Interest Rate Derivatives Market

Environment(s):

External Test Environment

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

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