

SERVICE HOTLINE

Number: 129/2024
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Designation: Head - Bonds, Currencies and Interest Rate Derivatives

NUTRON REPO REPORTING REFORM PROJECT – TIMELINES AND CONFORMANCE DOCUMENT

September 2024 Update: 2

The JSE would like to inform market participants that the final version of the Conformance Document for the Nutron Repo Reporting Reform project has been made available to the market.

A reminder the purpose of this project is to manage the delivery and deployment of the reformed Repo Reporting requirements which will cater for the Repurchase Agreements (Classic Repo) on the trading system as well as on the Nutron front-end and via the API.

The conformance document, V0.1 September 2024 can be accessed by clicking on the following link: [Conformance Document | JSE Client Portal](#) and can be found under the heading “Next Functional Release”.

Please note, market participants can start doing their conformance from 1 November 2024 and are expected to be completed by early January 2025.

For details regarding the high-level milestones, please refer to attached document.

Please use the following link to access all documentation related to this project: [Nutron Repo | JSE Client Portal](#)

Please refer queries pertaining to this hotline to CustomerSupport@jse.co.za

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT:

Production

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or CustomerSupport@jse.co.za