



Johannesburg  
Stock Exchange

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

## SERVICE HOTLINE

**REFERENCE NUMBER: 148/2021**

16 July 2021

### INTEREST RATE DERIVATIVES AND SPOT BONDS MARKET - MT515 RELEASE AND BUG FIXES – REVISED GO-LIVE DATE – 6 SEPTEMBER 2021

Clients are referred to [Service Hotline 126/2021](#) regarding the JSE's decision to postpone the release to afford participants an extended opportunity to test the enhancements made to the MT515 Contract Note.

**The new proposed Go-Live date is scheduled for 6 September 2021, with the deployment being completed on 4 September 2021. Clients are reminded of the proposed changes:**

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 in changing the Unit field to FAMT to align with SWIFT standards 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 this release.

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

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/IRC\\_NUTRON\\_20170923.zip](https://clientportal.jse.co.za/Content/Downloads/IRC_NUTRON_20170923.zip)

The connectivity details are as follows:

IP Address: 196.216.153.101

Port Number: 2269

#### Market / Service:

- Interest Rate Derivative & Spot Bonds Market

#### Environments:

- External Test Environment
- Production

#### Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre +27 11 520-7777 or e-mail [customersupport@jse.co.za](mailto:customersupport@jse.co.za)

#### Issued By:

ITD - Trading and Regulation