



Johannesburg
Stock Exchange

Tel: +27 11 520 7000

www.jse.co.za

SERVICE HOTLINE

REFERENCE NUMBER: 155/2022

3 November 2022

JSE NUTRON/NUCLEARS UPGRADE

We would like to provide an update and high-level market facing timelines regarding the planned trading and clearing system upgrade for the Commodity Derivatives, Interest Rate Derivatives and Cash Bonds Markets.

The upgrade entails a significant technology upgrade of the trading engine, proxies, and clearing system.

The new technology is fully backward compatible with the current version of the NUTRON front end and API. However due to the significant changes in the backend ALL market participants are required to perform full regression testing ensuring all functionality is working.

Participation in all testing activities and dress rehearsals is therefore mandatory for all participants that connect to the impacted markets using the NUTRON front end, their own systems or vendor provided solutions.

Internal testing is currently at an advanced stage and is scheduled to be completed by 31 December 2022.

Key market facing milestone dates for 2023 are as follows:

Market regression testing of all trading and post-trade functionality	February to April 2023
Regression testing of Live and Non-Live Market data functionality	February to April 2023
Clearing member parallel run	February to April 2023
Market Dress rehearsal 1	Q2 2023
Market Dress rehearsal 2	Q3 2023
Go-live	Q3 2023

We are committed to the timely delivery of this initiative as well as timeous communication to affected stakeholders. We will continue to keep the market aware of progress and confirmed dates for the market facing activities shortly.

Markets / Services:

Interest Rate Derivatives Market
Commodity Derivatives Market
Bond Market
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 (CSC) on +27 11 520 7777 or e-mail CustomerSupport@jse.co.za

Issued By:

Itumeleng Monale & Matthias Kempgen
Chief Operating Officer – JSE and Chief
Information & Operating Officer – JSE
Clear