



Market Notice

Number: F5132A
Date 24 January 2012

February 2012 Nutron Technical Upgrade – Market Dress Rehearsal

Further to notices F4980A, A1497A and Y781A, the JSE would like to provide additional information with regards to the technical upgrade scheduled to go live on Monday 27th February 2012, for the Equity and Commodity Derivatives Trading/Data systems and front end components. The technical upgrade largely improves the performance capabilities for the derivative markets ensuring the platform is scalable as market messages increase and will comfortably process 1000 orders per second.

As previously communicated, full Market Dress Rehearsals will be conducted on 18 and 25 February 2012, to prove the scheduled upgrade. Participation in these dress rehearsals is mandatory for all Equity and Commodity Derivatives Trading Members, Clearing Members, Information Subscribers and Software Providers.

Interest Rates and Currency Markets participants that are also Members of the Equity and Commodity Markets will only be required to participate on the 25th February, see point 4 below.

Details are as follows:

1. NUTRON trading front end upgrade

All NUTRON users are required to install the latest version of the trading front end for the purpose of these tests. The software will be available in this location from 13 February 2012.

http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/Safex/NUTRON_Feb2012

NUTRON users are requested to download the software as soon as it becomes available. The version number will be communicated as soon as it is available.

After the first Dress Rehearsal all NUTRON users are required to revert back to the current production version 1.0.0.26694 of the NUTRON front end for trading on Monday 20 February 2012. The new version will only become effective post the second Dress Rehearsal on 25 February 2012

On go live of the upgrade, all previous versions of the NUTRON front end will no longer be able to connect to the JSE derivative environments.

2. Environment address details

The Dress Rehearsal will be conducted in the JSE's production environment. Connectivity information for the test is as follows:

- Trading and Clearing Member connection details (unchanged)



| | |
|-----------------------|---------------------------|
| Equity Derivatives | 196.216.152.131 Port 2003 |
| Commodity Derivatives | 196.216.152.131 Port 2210 |

- Information Subscribers (new address details for these customers)

| | |
|-----------------------|--------------------------|
| Equity Derivatives | 196.216.152.22 Port 2003 |
| Commodity Derivatives | 196.216.152.22 Port 2210 |

After the first dress rehearsal, on the 18th February, all users are required to revert back to the current production connectivity setup for access on Monday 20 February 2012. The new addresses will only become effective post the second Dress Rehearsal on 25 February 2012 when the upgrade goes live.

3. Dress Rehearsal Schedule

A detailed dress rehearsal schedule is attached to this notice.

4. Interest Rates Market and Currency Derivatives

As communicated, these markets will only be migrated to the new trading engine and front end version in March 2012 (refer to notice Y781A).

Users of these systems must however make use of new connectivity information from 27 February 2012 until their market is migrated on the weekend of 24 March 2012. This applies to all Interest Rates and Currency Market Trading Members, Clearing Members and Information Subscribers

As from Monday 27 February 2012 all users connecting to these markets need to use the following temporary address until the Interest Rates and Currency Market migration in March 2012:

196.216.152.20 Port 2269

Please ensure all necessary changes are made on your infrastructure to allow connectivity to this address. Please contact the JSE should you require assistance in this regard

5. Clearing Member Parallel Run

All clearing members are required to partake in a parallel run to prove that all the end of day processes are in working order. The parallel run will commence late in January 2012 and the Operations teams for Equity and Commodities Derivatives markets will be in contact with clearing member representatives with further details.

The parallel run environment connection details are as follows:

| | |
|-----------------------|--------------------------|
| Equity Derivatives | 196.216.153.41 Port 2003 |
| Commodity Derivatives | 196.216.153.41 Port 2210 |

Please note that this environment is ONLY available to Clearing Members.

6. Test Environments

Users that would like to familiarize themselves with the upgrades to the trading and information systems can connect to the test environments via the following addresses:

- Trading and Clearing Member connection details

| | |
|--------------------------------------|---------------------------|
| Equity Derivatives | 196.216.153.101 Port 2003 |
| Commodity Derivatives | 196.216.153.101 Port 2210 |
| Interest Rates and Currencies Market | 196.216.153.101 Port 2269 |

- Information Subscribers

| | |
|--------------------------------------|---------------------------|
| Equity Derivatives | 196.216.153.102 Port 2003 |
| Commodity Derivatives | 196.216.153.102 Port 2210 |
| Interest Rates and Currencies Market | 196.216.153.102 Port 2269 |

An interim version of the NUTRON front end for testing is available at:

Equity and Commodity Derivatives –

http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/Safex/NUTRON_FEB2012_NOTFINAL_Testing

Interest Rates and Currency Market -

<http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/YieldX/IRC%20Nutron%20March%202012>

Note that the above frontends are not the final production versions – refer to point 1 above for the correct link.

7. Conformance

All Software Providers and Information Subscribers are reminded that software needs to be re-conformed prior to the go-live of this upgrade, to gain access to production on go live. This is over and above participation in the Mandatory Dress Rehearsals.

We thank you for your continued support and commitment to ensure the Dress Rehearsals are well represented and allow us to prove the software in a market facing environment. Please contact Derivative_Info@jse.co.za should you require any further information.

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