

Market Notice

Number: Y601
Date 11 February 2011

IMPORTANT: JSE Interest Rate and Currency Derivatives Markets (IRC) – Dress Rehearsal 1

The JSE/BESA Integration Project approaches its first dress rehearsal on 26th February 2011. Dress rehearsals are required for all participants in the markets for cash bonds, interest rate and currency derivatives to test the Nutron system post the inclusion of the code to include the reporting functionality required for the cash bond market.

Dress Rehearsal 1	26 February 2011	Mandatory Business testing Mandatory Technical testing	08H00 – 12H30
Dress Rehearsal 2	12 March 2011	Mandatory Business testing Mandatory Technical testing	08H00 – 12H30
Go-Live weekend	26 March 2011	Connectivity Testing	To be communicated

The dress rehearsals will take place in the Interest Rates and Currencies production environment:

IP: 196.216.152.131

Port: 2269

The Dress Rehearsal NUTRON front end version number **1.0.0.26377** will be used during Dress Rehearsal 1.

Please note:

Should you currently be running a Production version of Nutron, you will need to upgrade your production version to the latest version on Saturday 26th February 2011 for Dress Rehearsal 1. You won't be able to upgrade to this new version prior to this date.

All IRC market participants will need to download the latest front end version by clicking on the following link www.yieldx.co.za/pub/BESA_DR1_NUTRONFrontend



We require the following market participants to participate in the dress rehearsal:

- **JSE Interest Rate Market participants (trading, operations and clearing members)**
- **JSE Currency Derivatives Market participants (trading, operations and clearing members)**
- **JSE API Software Providers for either or both of the two markets above**
- **Information subscribers**

Please note that it is **mandatory** for the above mentioned participants to participate in the dress rehearsals.

The schedule for the first dress rehearsal is as follows; please see the attached document for more comprehensive details:

Saturday 26th February 2011

Technical	Interest Rate Market and Currency Derivatives System start up <ul style="list-style-type: none">• Upgrade• Connectivity confirmation	08H00 – 09H00
Business	Business Functional Testing <ul style="list-style-type: none">• Trade reporting	09H00 – 11h00
Technical	Rollback to saved backup / Restore backup	12H00 – 13H00

Please Note:

- A period of volume testing has been scheduled for 30min from 10H30 – 11H00
- JSE staff will be available for support throughout the dress rehearsals (business, operations, settlement, clearing and technical)
- Technical activities include any technical tests as well as confirming the restore against the Interest Rate and Currencies Market platform to ensure business readiness for Monday

Rollback

In the event that Dress Rehearsal 1 is successful, and a rollback of the environment is deemed NOT necessary, then market participants will be able to continue using the upgraded front end version in Production.

However, if Dress Rehearsal 1 is unsuccessful and a rollback of the environment IS deemed necessary, then market participants will be advised post the Dress Rehearsal on 26th February 2011 that they will be required to rollback their front end versions. The process for the rollback will be notified accordingly.

Should you have any further queries, please do not hesitate to contact us on 011 520 7777 or irc_info@jse.co.za

Regards

Integration Project Team

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