Market Notice

Number:	Y967A
Date	4 September 2012

Dear Stakeholder

The JSE is pleased to announce an upgrade for the Interest Rate and Currency Market scheduled for 19 November 2012.

The upgrade will be preceded by mandatory **market dress rehearsals on 03 November and 17 November 2012.**

Attached please find the latest IRC API specification document – functional changes are as follows:

- Addition of order edit and cancel by order sequence and order reference number (pages 48 to 49)

- Changes to Origin and Reason field notes (page 37)

- Changes to Instrument Type notes re Repos and Reverse Repos (page 34)

- Added AnydayIR and CanDoIR Instrument Type for Interest Rate Derivatives (Page 91)

    o   Please note CanDo instruments may assume negative values

- Added Counterparty field to Deals structure (applicable to spot bond deals only) (page 98)

- Increased size of User Reference field (insert order, deals, completed order, split deal, unmatched deal, options exercise, options abandon, multi report only, order reject, active orders, trace deals) (pages 45, 51, 55, 58, 59, 62, 78, 84, 95, 97, 100 and 106)

- Added Can Trade Derivatives field to Create Client, Client Data and Client Detail message (page 64, page 104 and page 123)

- Added Margin Cash Collateral field to Daily Account Summary (page 118)

Changes will be available for testing in the external test environment **(196.216.153.101, Port 2269) from 05 September 2012**

JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

Executive Directors: NF Newton-King (CEO),
F Evans (CFO) **Non-Executive Directors:** HJ Borkum
(Chairman), AD Botha, MR Johnston, DM Lawrence, A Mazwai,
NS Nematswerani, N Nyembezi-Heita, N Payne **Alternate
Directors:** JH Burke, LV Parsons

Member of the World Federation of Exchanges   **Company Secretary:** GC Clarke

The latest NUTRON front end version may be downloaded at
http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/YieldX/IRC%20Nutron_TEST

Production version software is available in the production support test environment 196.216.152.30 Port 2269

Conformance for the new software is mandatory and may be booked from 15 October 2012.

Warren Geers
GM – Bonds and Financial Derivatives
Tel: +27 11 520 7470
Fax: +27 11 520 7458
E-mail Address: warreng@jse.co.za

Distributed by the Company Secretariat +27 11 520 7591