

Market Notice

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NUTRON Technical Upgrade February 2012 – Equity and Commodity Derivatives

The JSE is pleased to announce technical upgrades to the NUTRON trading engine and front end components for go live in February 2012. This upgrade will not contain any functional enhancements or changes.

Increased volumes across the Derivatives trading engines require certain architectural changes to be implemented to cater for further growth. The proposed changes will allow the JSE to scale instruments across multiple trading engines per market. Further technical enhancements are also included to reduce overall latency while catering for higher order volumes.

These changes have resulted in updates to the Derivatives API specification – the latest version of this specification is attached to this notice (Version 2.1 Revision 1).

A new test environment will be available from 01 November 2011 to allow all vendors and users making use of the API to test on the upgraded NUTRON platform.

A new NUTRON front end version will be released to all users for testing purposes at the same time.

The addressing of the new environment is as follows:

1. Trading and Clearing Member connection details

Equity Derivatives	196.216.153.101	Port 2003
Commodity Derivatives	196.216.153.101	Port 2210

2. Information Subscribers

Equity Derivatives	196.216.153.102	Port 2003
Commodity Derivatives	196.216.153.102	Port 2210



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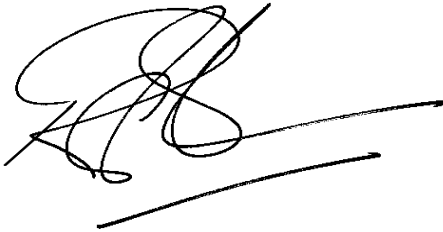
All users are urged to arrange for access to these new IP addresses on their local networks ahead of these environments becoming available. The existing test environment (IP : 196.216.152.30) will remain available until the new version of the API / NUTRON front end goes live in February 2012.

High level timelines for implementation of the new software are as follows :

- Derivatives API Specification updated version released (V2.1 Rev 1): **30 September 2011**
- Test environment available for user testing: **01 November 2011**
- Start of Conformance testing: **09 January 2012**
- Clearing Member parallel run: **February 2012h**
- Dress Rehearsal 1 : **18 February 2012**
- Dress Rehearsal 2 and Go-Live : **25 February 2012**
- Go-Live : **27 February 2012**

All users are reminded that no previous version of the NUTRON front end will be able to connect to the JSE's NUTRON environments post the go live date. The upgrade is also not compatible with older specifications of the API documentation.

Please contact Derivative_Info@jse.co.za should you require any further information.



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