



Market Notice

Number: Y781A
Date 14 November 2011

NUTRON Technical Upgrade February 2012 – Interest Rates and Currencies Market

The JSE is pleased to announce technical upgrades to the NUTRON trading engine and front end components for go live in March 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 whilst catering for higher order volumes.

These changes have resulted in updates to the Interest Rates and Currencies Markets API specification – the latest version of this specification is attached to this notice (Version 3.1 Revision 1).

A new test environment will be available from 05 December 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

Interest Rates and Currencies Market 196.216.153.101 Port 2269

2. Information Subscribers

Interest Rates and Currencies Market 196.216.153.102 Port 2269

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 March 2012.

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



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: RM Loubser (CEO), NF Newton-King,
F Evans (CFO) **Non-Executive Directors:** HJ Borkum
(Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence,
A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne
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- Derivatives API Specification updated version released (V2.1 Rev 1): **11 November 2011**
- Test environment available for user testing: **05 December 2011**
 - SAFEX Markets go live on new technology – 27 February 2012
 - Start of Conformance testing: **05 March 2012**
 - Clearing Member parallel run: **March 2012**
 - Dress Rehearsal 1: **17 March 2012**
 - Dress Rehearsal 2 and Go-Live: **24 March 2012**
 - Go-Live: **26 March 2012**

IMPORTANT INFORMATION

On the weekend of 25 February 2012 the SAFEX Markets will go live on the new technology. This upgrade requires all Interest Rate Market customers to temporarily connect to a new IP address until their own go live on the upgraded platform on 26 March 2012. This temporary connectivity information (IP address and ports) will be communicated early in 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.

Neville Deverneuil

Designation Manager: Operations & MTM
Division Interest Rates Division
Tel +27 11 520 7811
Fax +27 11 520 8699
E-mail address: nevilled@jse.co.za

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