# Johannesburg Stock Exchange

# JSE Trading and Information Solution

## JSE Guidance Note

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#### 1.2 Document Information

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## 1.3 Revision History

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Date	Version	Sections	Description	
27 March 2012	1.00	All	Initial Draft	
28 March 2012	1.01	3&4	Revision for Conformance test scenarios	
11 April 2012	1.02	4	Moved Instrument suspension from Trading to Information conformance section	
13 April 2012	1.03	4	Corrected test scenario numbering	
24 April 2012	1.04	4.2.4	Corrected the scenario description to align to requested results	
25 April 2012	1.05	4	Corrected "unsuspend" wording in scenarios G1-001.4	
1 September 2014	1.06	4	Additional Information Conformance confirming republished closing price. Introduction of Exclude Hidden Limit Orders, Same day cancellation of On Book Trade and News message on Trading Conformance. Change to General Conformance testing and removal of some FIX Session Handling test cases	
18 April 2016	3.0	4	Updates to Equity Market functionality incorporated to include Cross Order functionality, Pegged Order enhancement and EOD Volume Auction. Addition of new Extended Statistics messages	
4 July 2016	3.01	4.2	Removed duplicate scenario I13	
24 February 2017	3.02	All	Inclusion of Derivative Markets Conformance test scenarios	
30 August 2019	3.03	4.3.3 4.16	Removal of EHL Orders Inclusion of Iceberg Orders Conformance test Scenarios	
20 February 2020	3.04	4.3.1	Update Changes to Password and New Password fields on the Logon message scenarios and Inclusion of Protocol Version message	
		4.12	Inclusion of User Created Instruments – using Instrument ID conformance test	
			Removal of Fwd Fwds conformance test case	
		4.17	Inclusion of Liquidity Indicator Conformance test scenario	
		4.18	Inclusion of Working Indicator Conformance test scenario	
		4.19	Inclusion of Real Time Circuit Breaker Alerts to Brokers Conformance test scenario	
20 November 2020	3.05	4.3.1	New Protocol version introduced: Icebergs - Logon to Protocol Version 2	
		4.16	New Protocol version introduced: Icebergs - Logon to Protocol Version 2	
		4.20	Introduction of Trading – FX Auction Automation	
10 August 2021	3.06	4.3.5 4.3.6	Addition of conformance tests for Delayed Block Trades, Commission Fee	
28 March 2024	3.07	4.3.1	New Protocol version introduced: Self-Match Prevention - Logon to Protocol Version 3	
		4.3.3	Self-Match Prevention - Continuous Trading Limit Orders (Equity Market)	

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#### 1.4 References

The below API specification documents can be found within the JSE Client Portal, under the Technical Library link: https://clientportal.jse.co.za/technical-library/trading-and-market-data-documentation

- 1. Volume 01 Native Trading Gateway
- 2. Volume 02 Trading Gateway (FIX 50 SP2)
- 3. Volume 03 Post Trade Gateway (FIX 50 SP2)
- 4. Volume 04 Drop Copy Gateway (FIX 50 SP2)
- 5. Volume 05 Market Data Gateway (MITCH UDP)
- 6. Volume 06 Market Data Gateway (FAST UDP)
- 7. Volume 07 Indices Feed (FAST UDP)
- 8. Volume 08 Regulatory News Feed (FAST UDP)

9. Volume 09 - JSE Reference Data Management

#### 1.5 Contact Details

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### 2 OVERVIEW

The purpose of this document is to provide clients with all the essential and detailed information needed to get the most out of the JSE Conformance Test Service introduced as part of the JSE Trading and Information solution for the Equity Market, Currency Derivatives and Equity Derivatives Markets.

The JSE Conformance Test Service allows clients to prove the interface between their systems and the JSE's Trading and Information systems. The tests cover a range of functional areas and ultimately prove client systems can interact and behave as specified with the core architecture. Some of the events tested are frequently experienced during the trading day, while others are less frequently experienced.

The following documentation should be read in conjunction to this volume.

- Volume 00D Trading and information Overview for Derivatives Markets
- Volume 00E Trading and information Overview for Equity Market

#### 3 SERVICE OVERVIEW

Clients are to conform all software applications that they wish to connect to the production environment. The self-conformance policy has been introduced in order to facilitate the conformance process. Mandatory testing is required for all Mandatory functions to ensure they comply with the Services Documentation.

Software applications requiring conformance include all interfaces that will directly connect to the JSE Trading and Information services for the Equity Market, Currency Derivatives and Equity Derivatives Markets.

#### 3.1 Conformance Test Environment

Conformance testing will be conducted in the existing Customer Testing Service (CTS) environment. Prior to the commencement of the conformance test service, the JSE completes a rigorous readiness assessment on its central systems and networks to ensure that customer testing is conducted in a stable environment. Clients are encouraged to complete a similar self-assessment so that they can optimise their allocated test sessions, and do not disrupt testing for other clients. The JSE will verify that a client is ready for the conformance test service during the technical readiness test to CTS, which is mandatory for all participating clients.

#### 3.2 Mandatory Testing for Trading Interfaces

The JSE Trading and Market solution for the Equity Market, Currency Derivatives and Equity Derivatives Markets consists of <u>five interfaces for Trading</u> as listed below. Clients must test against each of the interfaces they wish to access in production:

- Basic Native Trading Interface (for Equity Market)
- Enhanced Native Trading Interface (for all Derivatives Markets only)
- FIX 5.0 SP2 Trading Interface (for Equity Market)
- FIX 5.0 SP2 Post Trade Interface includes OTBD (Common across all markets)
- FIX 5.0 SP2 Drop Copy Interface includes OOBD (Common across all markets)

The Post Trade Interface is required to submit Trade Reports to the system and is mandatory for all trading applications operated by Trading Service Participants (TSPs), (i.e. members) of the JSE. This includes the Own Trade Book Download functionality (OTDB) of the Post Trade Gateway.

In addition, the Own Order Book Download functionality (OODB) of the Drop Copy Gateway is mandatory for all trading solutions operated by Trading Service Participants (TSPs), (i.e. members) of the JSE.

The OTBD and OOBD provide TSPs with the ability to recover all executed Trades and Open Orders in the event of a site failure at the JSE which may result in the failover to the JSE Remote DR Site.

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#### 3.3 Mandatory Testing for Information Interfaces

The JSE Trading and Market Data solution consists of <u>two interfaces for information</u> i.e. Market Data as listed below. Clients must test against each of these interfaces:

- Replay Service
- Recovery Service

Clients must prove that their software applications conform to the mandatory Replay and Recovery services as per the Services Documentation.

The JSE is investigating and automated procedure required to offering the following to clients in the CTS environment on a regular basis:

• The provision of a gap in the market data at a scheduled time daily and

#### 3.4 Reference Data for Conformance tests

For conformance, clients must use the Reference Data FTP flat-file as provided for the CTS environment. This file is currently available for download on the JSE Information Delivery Portal (IDP) site via FTP.

For production and the CTS environment, the Reference Data FTP flat-files will be available for download via the JSE Information Delivery Portal (IDP). Clients must test against the JSE IDP service prior to go live.

#### 3.5 High Volume Testing

The JSE is investigating the possibility of offering the following to clients:

 The provision of a High Volume Information service/test slot window to facilitate the testing of a client's applications to cope with a large increase in the volume and output rate at which market data is published

#### 3.6 Conformance Test Analysts (CTAs)

The JSE will assign a Customer Test Analyst (CTA) to assist clients with specific parts of their conformance tests and to produce the test reports at the end of each test.

Clients will be able to perform the majority of their testing independently and only contact the CTA when they are satisfied with their test run results and require CTA involvement to perform either a support function and/or run the end of test report.

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CTAs will be able to perform the following support functions:

- Suspend an Instrument
- Suspend an Interface User ID (CompID) this test should only be conducted once a client is satisfied that all required self-conformance test scenarios are successful.
- On Behalf of Actions for Trading Interfaces
  - Delete orders on the clients behalf
  - o Submit trade reports on the clients behalf
  - o Cancel a trade on the clients behalf
  - o Generate a client-specific private News announcement
- CTA will run the end of Conformance test reports

#### 3.7 Conformance Test Process

The conformance test process will be as follows:

- Clients must complete and submit the Conformance Test Report prior to conformance. This report outlines the functions supported by the software application being tested and will confirm the scope of the conformance test required.
- 2. Once the Conformance Test Report has been agreed with the JSE, clients can book a conformance slot.
- 3. Clients must book a conformance slot with the JSE Client Services Centre team.
- Conformance test slots will be available weekly, on Tuesdays, Wednesdays and Thursdays that are business days for the JSE. I.e. should a public holiday occur on either of these days, conformance slots will not be available.
- 5. A booking is required to ensure a CTA is assigned to the conformance test. Clients must perform the self-conformance tests independently and only contact the CTA when they are satisfied with their test run results and require CTA involvement to perform either a support function and/or run the end of test report.
- 6. Clients <u>cannot</u> book more than one conformance slot per week.
- 7. Clients must complete all self-conformance tests within one JSE business day.
- The conformance tests that require CTA support must be performed within JSE business hours, i.e.
   07h00 19h00 SAST. In the event where these cannot be conducted within the same business day, the CTA will perform these with the client on the business day following the booked test slot.
- 9. Conformance test results will only be made available 24-48 hours after successful processing of the end of test report.
- 10. Clients who fail a conformance test will need to redo the full conformance test.

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11. Clients must remain connected / logged in to the service throughout the conformance tests and should only disconnect if instructed to do so as part of the test. Any deviations from the test activities will result in a conformance failure.

#### 3.8 Conformance Test Report

The conformance test report is an electronic document that can be completed by the client and returned to the JSE prior to Conformance. The client must:

- 1. Prior to conformance, complete and submit the Conformance Test Report to the JSE confirming the scope of functionality of the software application being tested.
- 2. The software application functionality must be agreed with the JSE.
- 3. The client can then update the agreed Conformance Test Report with the self-conformance test results and return this to the JSE as part of their conformance test.

Please refer to Customer Test Documentation Volume 202 - Conformance Test Report.

#### 3.9 Conformance Policy

It is mandatory to conform all software applications that clients wish to connect to the production environment. Any changes made to conformed software will result in a mandatory conformance test of the changed software.

In addition, any release of new functionality by the JSE could result in mandatory conformance, however not all releases will require conformance. The JSE will confirm per release if conformance is required.

Mandatory Conformance required for any new release implemented by the JSE unless otherwise stated by the JSE. Mandatory Conformance required for any changes made to conformed software unless otherwise agreed with the JSE.

#### 3.10 Conformance Test Pricing

Pricing information can be found by contacting the JSE Client Services Centre.

#### 4 CONFORMANCE TEST SCENARIOS

Detailed below are tests that a client must complete successfully to pass a conformance test.

Steps within each given scenario will apply to Trading Participants, Information Subscribers or both; in each case this will be clearly indicated.

Execute each step as documented and record the results of the execution in the Conformance Test Report. Clients are responsible for including all relevant accurate information per execution step in the test report. Inaccurate information will result in a failed conformance test.

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If the result of an execution step does not match the expected result, document the actual result attained in the Conformance Test Report and provide all relevant information to unique identify the execution step. E.g. Firm ID, Interface User ID, Trader Group, Trader ID, Instrument ID etc.

Do not disconnect or logoff between each step of the execution unless instructed to do so in the execution test. Failure to comply with this requirement will result in a failed conformance test.

#### 4.1 High Level Conformance Test Summary

	Test Items Required	Info. Solution	Trading Solution
INFO	Information Conformance (Market Data)		
I1	Market Data – Level 1 FIX/FAST Replay Service	Y	N
I2	Market Data – Indices FIX/FAST Replay Service	Y	N
13	Market Data – Regulatory News FIX/FAST Replay Service	Y	N
I4	Market Data – Level 1 FIX/FAST Recovery Service	Y	N
I5	Market Data – Full Depth MITCH Replay Service	Y	N
I6	Market Data – Full Depth MITCH Recovery Service	Y	N
17	Market Data – Instrument Suspension (Lvl1 & Full Depth)	Y	N
18	Market Data – Closing Price Market Data – Instrument Suspension (Lvl1 & Full Depth)	Y	N
19	Market Data - Full Depth MITCH and/or Level 1 Replay Service -Extended Stats Message	Y	N
I10	Market Data - Full Depth MITCH and/or Level 1 Replay Service - Cross Order	Y	N
I11	Market Data - Full Depth MITCH and/or Level 1 Replay Service - Pegged Order	Y	N
I12	Market Data - Full Depth MITCH and/or Level 1 Replay Service - Volume Auction trade	Y	N
I13	Market Data - Full Depth MITCH and/or Level 1 Replay Service – EOD Volume Auction call trade	Y	N
TRD	Trading Conformance		
T1	Trading - Logon	N	Y
T2	Trading – Auction Order Management	N	Y
Т3	Trading – Continuous Trading Order Management	N	Y
T4	Trading - Native Trading Recovery	N	Y
T5	Post Trade – Single Sided Trade Reports	N	Y
T6	Post Trade – Dual Sided Trade Reports	N	Y
T7	Post Trade – On Book Cancellations	N	Y
T8	Post Trade – Own Trades Book Download (OTBD)	N	Y
Т9	Drop Copy – Own Order Book Download (OOBD)	N	Y
T10	On Behalf of Actions (Native and FIX Trading)	N	Y
T11	Trading – Cross Order (FIX or Native, Drop Copy, Post Trade)	N	Y
T12	Trading – Pegged Order (FIX or Native, Drop Copy, Post Trade)	N	Y
T13	Trading – Pegged Limit Order (FIX or Native, Drop Copy, Post Trade)	Ν	Y
T14	Trading – EOD Volume Auction Uncross (FIX or Native, Drop Copy, Post Trade)	N	Y

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<b>T</b> 15			N N
T15	Trading - Quotes	N	Y
T16	Trading - User-Created Instruments	Ν	Y
T17	Trading - On Book Strategies	Ν	Y
T18	Post Trade - Off-Book Strategies	Ν	Y
T19	Trading - Calendar Spreads	Ν	Y
T20	Trading – Iceberg Orders	Ν	Y
T21	Trading - Liquidity Indicator field	Ν	Y
T22	Trading - Working Indicator field	Ν	Y
T23	Trading – Real Time Circuit Breaker Alerts	Ν	Y
T24	Trading - FX Auction Automation (Native)	Ν	Y
Gen	General Conformance for all FIX Gateways		
G1	Error Handling	Y	Y
G2	FIX Session Handling	Y	N

## 4.2 Information Conformance (Market Data)

## 4.2.1 I1, I2, I3 Market Data – Level 1 FIX/FAST Replay Service

Test Case	D: Gateway Description	Mandatory	Self Conformance / Supported Test		
I1-0	Market Data – Level 1 FIX/FAST Replay Service (Equity Market)		o. #		
12-0	D1 Market Data – Indices FIX/FAST Replay Service (All Markets)	Y	Self Conformance per Gateway		
13-0	Market Data – Regulatory News FIX/FAST Replay Service (All Markets)		per Galeway		
Descr	iption:				
Applic	to the Replay Channel of each Gateway that y ation Message Request to request the retransmiss y published on the real time (multicast channel.)				
Comn	nent: pplication Message Request must be sent within 5		oooooful logon		
	ty Steps				
#	Test Step	Expected Resu	Expected Result		
1.	Establish a connection and logon to the Replay service	Successful Logon			
2.		Receive a successful Application Message Request			
	Send An Application Message Request				
	Send An Application Message Request	Application Mes	ssage Request		
	Send An Application Message Request	Application Mes Ack. Receive reques Receive an App	ssage Request		
3.	Send An Application Message Request Record the details of the Application Message Request sent in the Conformance Test Report	Application Mes Ack. Receive reques Receive an App Report to indica	ted messages.		

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## 4.2.2 I4 Market Data – Level 1 FIX/FAST Recovery Service

Test Case	ID:	Gateway Description	Mandatory	Self Conformance / Supported Test			
<b>I4-001</b>		Market Data – Level 1 FIX/FAST Recovery Service (Equity Market)	Y	Self Conformance			
Descr	Description:						
		e Recovery Channel and send a Security Defi of all active instruments and all active instrum					
Comn	nent:						
The <mark>S</mark> logon.		ty Definition Request Message must be sent	t within 5 seco	nds of a successful			
Activi	ty St	eps					
#	Tes	t Step	Expected Result				
1.		ablish a connection and logon to the covery service	Successful Logon				
2.		nd a Security Definition Request Message segment	Receive a details of each each instrument via the Security Definition message				
3.	Rec	cord the details of the Security Definition quest Message sent in the Conformance t Report	SecurityReqID				
4.		nd a Security Definition Request Message all instruments	Receive a details of each each instrument via the Security Definition message				
5.	Rec	cord the details of the Security Definition quest Message sent in the Conformance t Report	SecurityReqID				

Test						
Case ID	Gateway Description	Mandatory	Self Conformance / Supported Test			
14-002	I4-002 Market Data – Level 1 FIX/FAST Recovery Service (Equity Market)		Self Conformance			
Descrip	Description:					
	ged in and send a Market Data Request mess order book or statistics for one or more instrume					
Comme	nt:					
	ket Data Request message must be sent withir successful application message.	1 5 seconds of	the transmission of			
Activity	Steps					
# 1	Test Step Expected Result					
r	Send a Market Data Request message and equest a snapshot of the current order book or multiple (2) instruments.	Receive a snapshot of the current order book for each instrument via a Market Data Snapshot (Full Refresh) message				
	Record the details of the Market Data Request nessage sent in the Conformance Test Report	MDReqID				
r	Send a Market Data Request message and equest a snapshot of the statistics for multiple 2) instrument.	Receive a snapshot of the statistics for each instrument via a Market Data Snapshot (Full Refresh) message				
	Record the details of the Market Data Request nessage sent in the Conformance Test Report	MDReqID (262)				

Test			Self Conformance				
Case ID:	Gateway Description	Mandatory	/ Supported Test				
14-003	Market Data – Level 1 FIX/FAST Recovery Service (Equity Market)	Y	Self Conformance				
Descript	Description:						
	ged in and send a Market Data Request mess order book or statistics by segment	age to reques	t a snapshot of the				
Comme	nt:						
the last s	ket Data Request message must be sent withir successful application message.	1 5 seconds of	the transmission of				
Activity	Steps						
# T	est Step	Expected Result					
re	Send a Market Data Request message and equest a snapshot of the current order book or a segment.	Receive a snapshot of the current order book for each instrument in the segment via a Market Data Snapshot (Full Refresh) message					
	Record the details of the Market Data Request nessage sent in the Conformance Test Report	MDReqID (26	62)				
re	Send a Market Data Request message and equest a snapshot of the statistics for a egment.	Receive a snapshot of the statistics for each instrument in the segment via a Market Data Snapshot (Full Refresh) message					
	Record the details of the Market Data Request nessage sent in the Conformance Test Report	MDReqID (262)					

Test Case I	D: Gateway Description	Mandatory	Self Conformance / Supported Test			
14-00	Market Data – Level 1 FIX/FAST Recovery Service (Equity Market)	Ý	Self Conformance			
Descr	Description:					
or mor	gged in and send a Market Data Request messa e instruments in the market data group. Clients truments in the market data group that are assig	may also reque	st missed trades for			
Comm	ent:					
	arket Data Request message must be sent with successful application message.	in 5 seconds of	the transmission of			
Activi	y Steps					
#	Test Step	Expected Re	sult			
1.	Send a Market Data Request message for missed Trades in a specific instrument.	Receive all the trades for the specified instruments via a Market Data Snapshot (Full Refresh) message				
2.	Record the details of the Market Data Request message sent in the Conformance Test Report		8)			
3.	Send a Market Data Request message for missed Trades in a segment	Receive all the trades for the specified segment via a Market Data Snapshot (Full Refresh) message				
4.	Record the details of the Market Data Request message sent in the Conformance Test Report		MDReqID (262)			
5.	Logout and Disconnect within 5 seconds of the transmission of the last application message	client and co terminated. If this is no specified tim	age sent by the nnection ot done within the ne, the server will a client connection.			

## 4.2.3 I5 Market Data – Full Depth/Top of Book MITCH Replay Service

Test Case II	C: Gateway Description	Mandatory	Self Conformance / Supported Test			
15-00	Market Data – Full Depth MITCH Replay Service (All Markets)	Y	Self Conformance			
Descri	Description:					
	and send Replay Request to request retransmi of messages already published on the Real-Time		ited number (small-			
Comm	ent:					
	play Request message must be sent within 5 sec sful application message.	onds of the trai	nsmission of the last			
Activit	y Steps					
#	Test Step	Expected Re	sult			
1.	Establish a connection and logon to the Replay service	Successful Logon				
2.	Send a Replay Request message	Receive a su Response to	ccessful Replay the request.			
		Receive requ	lested messages.			
3.	Record the details of the Replay Request message sent in the Conformance Test Report	Market Data	Group			
		First Messag	e and			
		Count				
4.	Logout and Disconnect within 5 seconds of the transmission of the last application message	client and con terminated. If this is no specified tim	age sent by the nnection ot done within the ne, the server will o client connection.			

I6 Mai Data Full Depth/ p of B MITCH Recov Servic est C ID:	- To pok Gateway Description ery eT	Mandatory	Self-Conformance / Supported Test
16-00	Market Data – Full Depth MITCH Recovery Service (All Markets)	Y Y	Self-Conformance
Logon or maj	<b>ption:</b> and send <u>Snapshot Request</u> to recover from a l or outage)	arge-scale data	loss (i.e. later joiner
last su	ent: hapshot Request message must be sent within t ccessful application message. y Steps	5 seconds of the	e transmission of the
#	Test Step	Expected Re	sult
1.	Establish a connection and logon to the Replay service	Successful L	ogon
2.	Send a Snapshot Request message to request details of the order book for one instrument	Response to Receive the of Add Order	disseminated series
3.	Record the details of the Snapshot Request message sent in the Conformance Test Report	Sequence N	
4.	Send a Snapshot Request message to request a snapshot of the current order book for all instruments in a segment	Receive a successful Snapshot Response to the request. Receive the disseminated series of Add Order messages Receive the Snapshot Complete message	
5.	Record the details of the Snapshot Request message sent in the Conformance Test Report	message Sequence Number Segment Instrument ID	

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6.	Send a Snapshot Request message to request a Statistics snapshot of the all sub books for all instruments in a segment	Receive a successful Snapshot Response to the request. Receive the disseminated series of Statistics messages
		Receive the Snapshot Complete message
7.	Record the details of the Snapshot Request message sent in the Conformance Test Report	Sequence Number Segment
		Instrument ID
8.	Send a Snapshot Request message to request missed trades for all instruments in a particular segment	Receive a successful Snapshot Response to the request. Receive the disseminated series of Recovery Trade messages Receive the Snapshot Complete message
9.	Record the details of the Snapshot Request message sent in the Conformance Test Report	Sequence Number Segment Instrument ID
10.	Logout and Disconnect within 5 seconds of the transmission of the last application message	Logout message sent by the client and connection terminated. If this is not done within the specified time, the server will terminate the client connection.

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Test			Self-Conformance			
Case	D: Gateway Description	Mandatory	/ Supported Test			
16-00	Market Data – Top of Book MITCH Recovery Service (Derivatives Markets)	Y	Self-Conformance			
Descr	Description:					
	and send Snapshot Request to recover from a lar or outage)	rge-scale data	loss (i.e. later joiner			
Comn	nent:					
	napshot Request message must be sent within 5 a a cessful application message.	seconds of the	transmission of the			
Activi	ty Steps					
#	Test Step	Expected Re	sult			
1.	Establish a connection and logon to the Replay service	Successful L	ogon			
2.	Send a Snapshot Request message to request details of the Top of Book for one instrument	Receive a su Response to	ccessful Snapshot the request.			
		Receive the disseminated ser of Top of Book messages				
		Receive the smessage	Snapshot Complete			
3.	Record the details of the Snapshot Request message sent in the Conformance Test Report	Sequence Nu	umber			
		Segment				
		Instrument ID				
4.	Send a Snapshot Request message to request	Receive a su	ccessful Snapshot			
	details of the Top of Book per segment	Response to	·			
		Receive the of Top of Boo	disseminated series ok messages			
		Receive the Snapshot Complete message				
5.	Record the details of the Snapshot Request message sent in the Conformance Test Report	Sequence Number				
	moorage sent in the comormance rest (tepoit	Segment				
		Instrument ID	)			
6.	Logout and Disconnect within 5 seconds of the	Logout mess	age sent by the			
2.	transmission of the last application message	client and co				
			ot done within the ne, the server will			
			client connection.			

#### 4.2.4 **I7 Market Data – Instrument Suspension**

NOTE: This section must be repeated for Market Data Level 1 and/or Full Depth MITCH services.

Test ID:	Case	Gateway Description	Mandatory	Self-Conformance / Supported Test		
17 - (	001	Market Data - Instrument Suspension (All Markets)	Y	Supported Test		
Descr	iption					
		end an Instrument. Client confirms receipt c osing price.	of the suspensi	on and confirms the		
Comn	nent:					
Client	to bind	and subscribe to multicast data channel.				
Call C	ustom	er Support to book time for executing this te	st with a CTA.			
Activi	ty Ste	ps				
#	Test	Step	Expected Re	sult		
1.		est Customer Test Analyst (CTA) to end an Instrument	Instrument successfully suspended.			
	Receive Instrument status change of the suspended instrument and the published instrument closing price.					
2.		rd the details of the suspended	Interface Use	er ID (CompID)		
	instrument in the Conformance Test Report		Instrument ID			

#### 4.2.5 **I8 Market Data – Closing Price**

NOTE: This section must be repeated for Market Data Level 1 and/or Full Depth MITCH services.

Test ID:	Case	Gateway Description	Mandatory	Self Conformance / Supported Test		
I8 - C	001	Market Data – Closing Price (All Markets)	Y	Supported Test		
Descr	Description:					
		ue the Closing Price of an Instrument. Clien sing Price.	t confirms rece	pipt and value of the		
Comm	nent:					
Client	to binc	and subscribe to multicast data channel.				
Call C	ustome	er Support to book time for executing this te	st with a CTA.			
Activi	ty Step	os				
#	Test	Step	Expected Re	sult		
1.		est Customer Test Analyst (CTA) to ue the Closing Price of an Instrument	Instrument Closing Price reissued			
			Receive reise	sued Closing Price.		
2.		rd the details of the reissued Closing	Interface Use	er ID (CompID)		
		of the instrument in the Conformance Report	Instrument ID	)		
	. 501		Instrument C	losing Price		

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## 4.2.6 **I9 – Market Data - Full Depth MITCH and/or Level 1 Replay Service - Extended Stats** Message

Test ( ID:	Case	Gateway Description	Mandatory	Self-Conformance / Supported Test
109 - 00	01	Market Data - Full Depth MITCH and/or Level 1 Replay Service -Extended Stats Message (All Markets)	Y	Self-Conformance
Descri	ption:		I	
Client I	reques	sts a replay of a message where any of the	below has cha	nged:
• • •	Low Volu Num	Price (On Book/Off Book) Price (On Book/Off Book) me (On Book/Off Book) ber of Trades (On Book/Off Book) \P(On Book/Off Book)		
Comm	ent:			
Client s	submit	ts a replay request message where each of	the above valu	ues have changed
Activity	/ Steps	S		
#	Test	Step	Expected Re	sult
1.	Estat servio	lish a connection and logon to the Replay ce	Successful Logon	
2.	Send	a Replay message request	Receive a su to the reques	ccessful response t.
			Receive requ	ested messages.
			In the extend	ed stats message:
			High/low pric book trade	e updated for on/off
			Volume upda	ited
			Nr of Trades	updated
			VWAP updat	ed
	_		InstrumentID	
3.		rd the details of the response sent in the ormance Test Report	Sequence nu	Imber
	00110		Order Book	
4.		out and Disconnect within 5 seconds of ansmission of the last application age	Logout message sent by the client and connection terminated. If this is not done within the specified time, the server will terminate the client connection.	

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#### 4.2.7 I10 – Market Data - Full Depth MITCH and/or Level 1 Replay Service - Cross Order

Test ID:	Case	Gateway Description	Mandatory	Self-Conformance / Supported Test
l10 - C	001	Market Data - Full Depth MITCH and/or Level 1 Replay Service - Cross Order (Equity Market)	Y	Self-Conformance
Descr	iption			
Client	reques	sts a replay of a Trade Message resulting fr	om a successf	ul Cross order
Activit	y Step	s		
#	Test	Step	Expected Re	sult
1.	Estat servi	olish a connection and logon to the Replay ce	Successful Logon	
2.	Send	a Replay message request	Receive a su to the reques	ccessful response .t.
			Receive requ	lested message.
3.		rd the details of the response message in the Conformance Test Report	Sequence number	
4.	0	begout and Disconnect within 5 seconds of the ansmission of the last application message Bank State St		

#### 4.2.8 I11 – Market Data - Full Depth MITCH and/or Level 1 Replay Service - Pegged Order

Test ID:	Case	Gateway Description	Mandatory	Self-Conformance / Supported Test
l11 - 0	01	Market Data - Full Depth MITCH and/or Level 1 Replay Service - Pegged Order (Equity Market)	Y	Self-Conformance
Descri	iption		P	
Client	reques	sts a replay of a Trade Message resulting fr	om a successf	ul Pegged Order
Activit	y Steps	S		
#	Test	Step	Expected Re	sult
1.	Estat servio	olish a connection and logon to the Replay ce	Successful Logon	
2.	Send	a Replay message request	Receive a successful response to the request.	
			Receive requ	ested message
3.		rd the details of the response message in the Conformance Test Report	Sequence number	
4.		ut and Disconnect within 5 seconds of the mission of the last application message	Logout message sent by the client and connection terminated. If this is not done within the specified time, the server will terminate the client connection.	

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#### 4.2.9 I12- Market Data - Full Depth MITCH and/or Level 1 Replay Service - Volume Auction trade

Test ID:	Case	Gateway Description	Mandatory	Self-Conformance / Supported Test
112 - 0	01	Market Data - Full Depth MITCH and/or Level 1 Replay Service - Volume auction	Y	Self-Conformance
Descr	iption:			
Client trade	reques	sts a replay of a Trade Message resulting fr	om a successf	ul Volume auction
I122	Send	a Replay message request	Receive a successful response to the request. Receive requested message	
3.		rd the details of the response message in the Conformance Test Report	Sequence number	
4.		ut and Disconnect within 5 seconds of the mission of the last application message	Logout message sent by the client and connection terminated. If this is not done within the specified time, the server will terminate the client connection.	

# 4.2.10 **I13–** Market Data - Full Depth MITCH and/or Level 1 Replay Service – EOD Volume Auction call trade

Test ID:	Case	Gateway Description	Mandatory	Self-Conformance / Supported Test
112113 001	s –	Market Data – Full Depth MITCH/Level 1 FIX/FAST Replay Service – EOD Volume Auction call (Equity Market)	Y	Self-Conformance
Descri	iption:			
Activit	y Steps	3		
#	Test S	Step	Expected Re	sult
1.	Estab servic	lish a connection and logon to the Replay e	Successful Logon	
2.	Send	a Replay message request	Receive a su to the reques	ccessful response t.
			Receive requested message	
3.		rd the details of the response message n the Conformance Test Report	Sequence number	
4.		ut and Disconnect within 5 seconds of the nission of the last application message	Logout message sent by the client and connection terminated. If this is not done within the specified time, the server will terminate the client connection.	

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#### 4.3 Trading Conformance

**NOTE:** This section must be repeated for Native Trading/Native Enhanced Trading and FIX Trading, interfaces where applicable.

#### 4.3.1 T1 Trading - Logon

Test Case ID:	FIX Trading Gateway	Mandatory	Self Conformance / Supported Test	
T1-001	Trading Connect / Login (All Markets)	Y	Self Conformance	
Descripti	on:		1	
Establish	a connection, Logon and change your passwo	ord.		
Comment	t:			
The Logor TCP/IP cc	n message must be sent within 15 seconds of t onnection.	he transmissio	n of establishing the	
Activity S	iteps			
# Te	est Step	Expected Result		
ree	tablish a connection and issue a Logon quest message with new password to the ateway	Successful Logon		
2. Su	ccessful login with new password accepted	Receive a successful Login Response.		
		minimum of	ge to cater for a 12 and a maximum (Only applicable to vay)	
	ecord the details of the Logon message sent the Conformance Test Report	Interface User ID (CompID)		

Test Case I	ID:	Native Trading Gateway	Mandatory Self Conforma / Supported Te			
T1-0	02	Trading Connect / Login (All Markets)	N Self Conformance			
Descr	Description:					
Establ	lish a	connection, Logon and change your passwo	rd.			
Comm	nent:					
Logge	d on	to Protocol Version 2				
Activi	ty St	eps				
#	Tes	it Step	Expected Result			
1.	'Pro	into the system using value '2' for the otocol version' field in the Native Gateway g on' message.	Successfully logged on to Protocol Version 2			
2.	Suc	cessful login with new password accepted	ed Receive a successful Login Response.			
			Logon Message to cater for a minimum of 12 and a maximum of 25 length (Only applicable to Native Gateway)			
3.		cord the details of the Logon message sent ne Conformance Test Report	Interface User ID (CompID)			

<u>Test</u> <u>Case</u> I	D: Native Trading Gateway	Mandatory	Self Conformance / Supported Test			
<u>T1-0</u>	Trading Connect / Login (Equity Market)	<u>N</u>	Self Conformance			
Descr	Description:					
<u>Establ</u>	Establish a connection, Logon and change your password – Self-match prevention					
Comm	ient:					
Logge	d on to Protocol Version 3					
Activi	ty Steps					
<u>#</u>	Test Step	Expected Result				
<u>1.</u>	Log into the system using value '3' for the 'Protocol version' field in the Native Gateway 'Log on' message.	Successfully logged on to Protocol Version 3				
<u>2.</u>	Successful login with new password accepted	Receive a successful Login Response.				
		Logon Message to cater for a minimum of 12 and a maximum of 25 length (Only applicable to Native Gateway)				
<u>3.</u>	Record the details of the Logon message sent in the Conformance Test Report	Interface User ID (CompID)				

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#### 4.3.2 **T2 Trading – Auction Order Management**

**NOTE:** This section must be repeated for FIX Trading/Native Trading and Native Enhanced Trading interfaces where applicable.

	D:	Mandatory	Self Conformance / Supported Test	
T2-00	Trading – Auction Market Orders (All Markets)	Y Self Conforma		
Descri	ption:			
Validat	e Market Orders during an Auction period.			
Comm	ent:			
	n logged in from previous step. The test ne g/Closing auction session.	eds to be ex	kecuted during the	
Activit	y Steps			
#	Test Step	Expected Result		
1.	Enter a Market Order.	Receive an Execution Report.		
	Assume there is a match for this order in the order book. If a matching order in the order book, please create one.	The order goes onto the order book and will be executed at the auction uncrossing.		
2.	Order execution occurs at the auction uncrossing.	Receive an Execution Report.		
3.	Record the details of the order message sent	Interface User ID (CompID)		
	and the Execution Reports in the Conformance Test Report	Order ID		
	· · · · - F - · ·	Client Order	ID	
		Execution ID		

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Test Case I	D: Trading Gateway	Mandatory	Self Conformance / Supported Test			
T2-00	Trading – Auction Limit Orders (All Markets)	Y Self Conforman				
Descri	Description:					
Validat	e Limit Orders during an Auction period.					
Comm	ent:					
	n logged in from previous step. The test ng/Closing auction session.	needs to be e	xecuted during the			
Activit	y Steps					
#	Test Step	Expected Re	Expected Result			
1.	Enter a Limit Order.	Receive an E	Receive an Execution Report.			
	Assume there is a match for this order in the order book. If a matching order in the order book, please create one.	The order goes onto the order book and will be executed at the auction uncrossing.				
2.	Order execution occurs at the auction uncrossing.	Receive an E	Receive an Execution Report.			
3.	Record the details of the order message sent	ent Interface User ID (CompID)				
	and the Execution Reports in the Conformance Test Report	Order ID				
		Client Order	ID			
		Execution ID	S			

#### 4.3.3 T3 Trading – Continuous Trading Order Management

**NOTE:** This section must be repeated for FIX Trading/Native Trading and Native Enhanced Trading interfaces where applicable.

Test Case I	D: Trading Gateway	Mandatory	Self Conformance / Supported Test			
ТЗ-0	Trading – Continuous Trading Market Orders (All Markets)	Y	Self Conformance			
Descr	Description:					
	Validate Aggressive Market Orders during the Continuous Trading period. This is an unpriced order					
Comm	ent:					
	n logged in from previous step. The test needs to g session.	be executed du	uring the Continuous			
Activi	y Steps					
#	Test Step	Expected Re	sult			
1.	Enter an aggressive Market Order (IOC or	The order ex	ecutes immediately.			
	FOK).	Receive an Execution Report.				
	Assume there is a match for this orders in the order book. If no matching orders exist in the order book, please create these.					
2.	Record the details of the order message sent	Interface Use	er ID (CompID)			
	and the Execution Report in the Conformance Test Report	Order ID				
	· · · · - F - · ·	Client Order	ID			
		Execution ID				

Test				
Case	ID: Trading Gateway		Mandatory	Self Conformance / Supported Test
тз-0	02 Trading – Continuous Trading Limi (All Markets)	it Orders	Y Self Conformar	
Desc	iption:			
Valida	te Aggressive Limit Orders during the Co	ontinuous	Trading period	J.
Comr	nent:			
	in logged in from previous step. The test in ng session.	needs to b	be executed du	iring the Continuous
Activ	ty Steps			
#	Test Step			
	Test Step		Expected Re	sult
1.	Enter an aggressive Limit Order (IOC o	or FOK).		sult ecutes immediately.
1.	•	in the	The order ex	
1. 2.	Enter an aggressive Limit Order (IOC o Assume there is a match for this order order book. If no matching orders exist order book, please create these. Record the details of the order messag	in the in the e sent	The order ex Receive an E	ecutes immediately.
	Enter an aggressive Limit Order (IOC o Assume there is a match for this order order book. If no matching orders exist order book, please create these. Record the details of the order messag and the Execution Report in the Confor	in the in the e sent	The order ex Receive an E	ecutes immediately. Execution Report.
	Enter an aggressive Limit Order (IOC o Assume there is a match for this order order book. If no matching orders exist order book, please create these. Record the details of the order messag	in the in the e sent	The order ex Receive an E Interface Use	ecutes immediately. Execution Report. Pr ID (CompID)

Test Case I	D: Trading Gateway	Mandatory	Self Conformance / Supported Test	
тз-00	Trading – Continuous Trading Limit Orders (All Markets)	Y	Self Conformance	
Descri	ption:			
Validat	e Passive Limit Orders during the Continuous Tra	ading period.		
Comm	ent:			
	n logged in from previous step. The test needs to I g session.	be executed du	ring the Continuous	
Activit	y Steps			
#	Test Step	Expected Result		
1.	Enter a passive Limit Order.	The order goes onto the order book.		
		Receive an Execution Report.		
2.	Assume there is a match for this order in the order executes up to th limit price on the order.			
	order book, please create one.	Receive an Execution Report.		
3.	Record the details of the order message sent	Interface User ID (CompID)		
	and the Execution Report in the Conformance Test Report	Order ID		
		Client Order ID		
		Client Order	ID	

Test Case I	D: Trading Gateway	Mandatory	Self Conformance / Supported Test	
т3-00	14 Trading – Continuous Trading Stop Orders (All Markets)	Y	Self Conformance	
Descri	ption:			
Validat	e Stop Orders during the Continuous Trading per	iod.		
Comm	ent:			
	n logged in from previous step. The test needs to b g session.	be executed du	uring the Continuous	
Activit	y Steps			
#	Test Step	Expected Result		
1.	Enter a Stop Order.	The order gets a valid order status and will remain unelected.		
		Receive an Execution Report.		
2.	Assume there is a match for this order in the order book. If no matching orders exist in the order book, please create one.	The order is elected and executes until the stop price is reached.		
		Receive an Execution Report.		
3.	Record the details of the order message sent	Interface Use	er ID (CompID)	
5.	and the Execution Report in the Conformance	Order ID		
	Test Report	Client Order ID		
		Execution ID	S	

Test Case I	D: Trading Gateway	Mandatory	Self Conformance / Supported Test	
Т3-00	Trading – Continuous Trading Stop Limit Orders (All Markets)	Y	Self Conformance	
Descr	ption:			
Valida	e Stop Limit Orders during the Continuous Tradir	ng period.		
Comm	ent:			
	n logged in from previous step. The test needs to g session.	be executed du	uring the Continuous	
Activi	y Steps			
#	Test Step	Expected Result		
1.	Enter a Stop Limit Order.	The order will remain unelected until the stop price is reached.		
		Receive an Execution Report.		
2.	Assume there is a match for this order in the order book. If no matching orders exist in the	The order is elected and executes.		
	order book, please create one.	Receive an Execution Report.		
3.	Record the details of the order message sent	Interface User ID (CompID)		
	and the Execution Report in the Conformance Test Report	Order ID		
		Client Order ID		
		Execution ID	S	

Test Case	D: Trading Gat	eway	ſ	Mandatory	Self Conformance / Supported Test	
тз-0	06 Trading – Orders (All	Continuous Trading Ar <mark>Markets)</mark>	nend	Y	Self Conformance	
Descr	ption:					
Valida	e Order modificat	tion during the Continuous	Trading	g period.		
Comm	ent:					
	n logged in from p g session.	revious step. The test nee	ds to be	executed du	ring the Continuous	
Activi	y Steps					
#	Test Step		E	Expected Result		
1.	Enter an Order.		5	The order is successfully submitted and resides on the order book.		
	Assume there is order in the orde	no matching order for this r book.	F	Receive an Execution Report.		
2.	Amend the Orde	r.		The order is a mended.	successfully	
			F	Receive an E	xecution Report.	
3.		Is of the order messages		Interface User ID (CompID)		
	and the Execution Test Report	on Report in the Conforma	nce (	Order ID		
			(	Client Order ID		
			E	Execution ID	s	

Test Case I	D: Trading Gateway	Mandatory	Self-Conformance / Supported Test				
т3-00	77 Trading – Continuous Trading Cance Order (All Markets)	Y	Self-Conformance				
Descri	Description:						
Validat	e Order cancellation during the Continuous Tra	ding period.					
Comm	ent:						
	n logged in from previous step. The test needs to g session.	be executed du	uring the Continuous				
Activit	y Steps						
#	Test Step	Expected Re	esult				
1.	Enter an Order.	The order is submitted an order book.	successfully ad resides on the				
	Assume there is no matching order for this order in the order book.	Receive an Execution Report.					
2.	Cancel the Order.	The order is successfully cancelled.					
	Receive an Execution Report.						
3.	Record the details of the order messages sent	Interface Use	er ID (CompID)				
	and the Execution Report in the Conformance Test Report	Order ID					
		Client Order	ID				
		Execution ID	S				

Test Case	D: Trading Gateway	Mandatory	Self-Conformance / Supported Test				
T3-0	<b>D8</b> Trading – Continuous Trading Order Mas Cancel (All Markets)	S Y	Self-Conformance				
Descr	Description:						
Valida	te Order Mass Cancel during the Continuous Tr	ading period.					
Comn	ient:						
	n logged in from previous step. The test needs t g session.	be executed du	uring the Continuous				
Activi	ty Steps						
#	Test Step	Expected Re	sult				
1.	Enter 5 Order non-executable regular orders	er 5 Order non-executable regular orders submitted and reside on the order book.					
	Ensure there are no matching orders for these orders in the order book.	Receive Exe	cution Reports.				
2.	Cancel all open orders.	The orders a cancelled.	re successfully				
	Receive Execution Reports an Order Mass Cancel Report.						
3.	Record the details of the order messages sent	Interface User ID (CompID)					
	Order Mass Cancel Report and the Execution Reports in the Conformance Test Report	Order IDs					
	Reports in the comornance rest Report	Client Order	IDs				
		Execution ID	S				
		Sequence N Cancel Repo	o (Order Mass ort)				

Test Case	ID: Trading Gateway		Mandatory	Self-Conformance / Supported Test			
тз-0	<b>F-09</b> Trading – Continuous Trading Cancel of disconnect (All Markets)		Y	Self-Conformance			
Desc	Description:						
Valida	te Cancel on disconnect.						
Com	nent:						
	in logged in from previous step. The g session.	test needs to b	be executed du	iring the Continuous			
Activ	ty Steps						
#	Test Step		Expected Re	sult			
1.	e e e e e e e e e e e e e e e e e e e		The orders are successfully submitted and reside on the order book.				
	Ensure there are no matching ord orders in the order book.	ers for these	Receive Execution Reports.				
2.	Terminate the session by generate disconnect for Cancel on disconnect		Client sessio	n is terminated.			
3.	Establish a connection and Logon		Successful L	ogon.			
4.	Verify the status of orders entered	in step 1	All orders are cancelled.				
	above.		Receive Execution Reports for cancelled orders.				
			NOTE: For Native Trading, recover missed messages via the recovery channel)				
3.	Record the details of the order me		Interface User ID (CompID)				
	and the Execution Reports in the Test Report	onformance	Order IDs				
			Client Order IDs				
			Execution ID	S			
	I						

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Test Case	ID:	Native Enhanced Trading Gateway	Mandatory	Self-Conformance / Supported Test	
тз-с	<b>3-011</b> Trading – Continuous Trading Market to Limit Orders (Derivative)		Y	Self-Conformance	
	r <b>iptio</b> ate M	n: arket to Limit Order during the Continuous Tra	ading period.		
	ment: ain log	: gged in from previous step. The test needs to t	be executed du	uring the Continuous	
	ng se vity St	ssion.			
#	-	st Step	Expected Re	cult	
		er a Market to Limit Order.	-		
1.       Enter a Market to Limit Order.       Receive an Execution Rep         2.       Assume there is a partial match for this order in the order book. If no matching orders exist in the order book, please create one.       The order is partially matching and executes.         Receive an Execution Rep       Receive an Execution Rep			partially matched		
		cord the details of the order message sent I the Execution Report in the Conformance tt Report	Interface User ID (CompID) Order ID Client Order ID Execution IDs		
Test Case	ID:	Native Enhanced Trading Gateway	Mandatory	Self-Conformance / Supported Test	
тз-с	012	Trading – Continuous Trading Market if touched Orders (Derivative)	Y	Self-Conformance	
Valida <b>Com</b>	ment:	arket if Touched Order during the Continuous			
Tradi	ng se	gged in from previous step. The test needs to t ssion.	be executed at	anng the Continuous	
	vity St	-		- 11	
#		st Step er a Market if Touched Order.	Expected Re		
1.	Ent	er a market ir rouched Order.	The order will remain unelected until the trigger price is reached Receive an Execution Report.		
2.	Ass	sume there is a match for this order in the	The order is	•	
	order book, lf no matching orders exist in the order book, please create one.		executes.	Execution Report.	
			TRECEIVE AILE	Account report.	
3.	and	cord the details of the order message sent I the Execution Report in the Conformance St Report	Interface Use Order ID Client Order	er ID (CompID) ID	
			Execution IDs		

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Test	Native Trading Gateway	Mandatory	Self-Conformance	Formatted: Font color: Text 1
Case			/ Supported Test	
<b>T3-0</b>	13 Native Trading - Self - Match Prevention Continuous Trading Limit Orders (Equity	Y	Self-Conformance	Formatted: Font: Verdana, Bold
	Market)	<u></u>		Formatted: Font color: Text 1
Descri	iption:			
Valida	te Aggressive Limit Orders that are Prevented fro	m Self-Matchir	n <b>g.</b>	
Comm				
	e login to the Basic Native Trading Gateway using executed during the Continuous Trading or the Clo			
	y Steps			
<u>#</u>	Test Step	Expected Re	acult	
	Enter a Limit order (DAY) into the order book		Execution Report	
<u>1.</u>	with a specific unique id.	containing		Formatted: Font: (Default) Arial
		Prevention K		Formatted: Font: (Default) Arial, 10 pt, Font color: Auto, English (United Kingdom), Pattern: Clear
	Allowed TIF's: DAY, IOC, FOK, GTC, GTT1 ,			
	GFX, GTD CPX, AND GDX			
	Not allowed for: OPG, GFA, ATC			Formatted: Font: (Default) Arial, 10 pt, Font color: Auto, English (United Kingdom), Pattern: Clear
<u>2.</u>	Enter an aggressive Limit order (DAY) with the	The resting of	order will be expired.	Formatted Table
	same unique id that will potentially match the with resting order.		Execution Report	
	The aggressive order will remain on the order		of Expiry containing de Prevention Key of	Formatted: Font: (Default) Arial, 10 pt, Font color: Text 1,
	book.	the orders.		English (United Kingdom), Pattern: Clear
<u>3.</u>	Record the details of the order message sent	Interface Use	er ID (CompID)	
	and the Execution Report in the Conformance	Order ID		
	Test Report	Client Order	ID	
		Execution ID		
		-	revention Key	Formatted: Font: (Default) Arial, 10 pt, Font color: Auto,
		Con Hade I	TO YON MOT I YOY	English (United Kingdom), Pattern: Clear

<u>Test</u> Case I	ID: FIX Trading Gateway	Mandatory	Self-Conformance / Supported Test
<u>T3-0</u> 2	FIX Trading - Self - Match Prevention           Continuous Trading Limit Orders (Equity Market)	Y	Self-Conformance
Descr	iption:	I	
<u>Valida</u>	te Aggressive Limit Orders that are Prevented fro	om Self-Matchi	ng.
Comm	nent:		
Ensure execut	e login to the FIX Trading Gateway using protoc ted during the Continuous Trading or the Closing	col version 3. 1 Price Cross se	The test needs to be ession.
	ty Steps		
<u>#</u>	Test Step	Expected Re	<u>esult</u>
<u>1.</u>	Enter a Limit order (DAY) into the order book with a specific unique id.		Execution Report
		(7714) field.	<u> </u>
	Allowed TIF's: DAY, IOC, FOK, GTC, GTT1, GFX, GTD CPX, AND GDX		
	Not allowed for: OPG, GFA, ATC		
<u>2.</u>	Enter an aggressive Limit order (DAY) with the same unique id that will potentially match the		order will be expired.
	with resting order.	with status c	Execution Report of Expiry containing
	The aggressive order will remain on the order book.	the NoTrade the orders.	Key (7714) field of
<u>3.</u>	Record the details of the order message sent and the Execution Report in the Conformance	Interface Us	er ID (CompID)
	Test Report	Order ID	
		Client Order Execution ID	
		NoTradeKey	-

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### 4.3.4 T4 Trading – Native Trading Recovery

**NOTE:** This section must be repeated for FIX Trading/Native Trading and Native Enhanced Trading interfaces where applicable.

Test		Trading Gateway	Mandatory	Self-Conformance			
Case ID:			Mandatory	/ Supported Test			
T4-0	001 Trading – Recovering Missed Messages (All Markets)		Y	Self-Conformance			
Description:							
Prove	Nativ	ve Trading recovery of missed messages					
Comr	nent:						
Tradir	ng se	ged in from previous step. The test needs to b ssion. The same CompID must be used for b ervice					
Activi	ity St	eps					
#	Tes	t Step	Expected Re	sult			
1.	Ent	er 5 Orders and disconnect.	Receive Execution Reports fo orders.				
	Successful logoff.			goff.			
2.		it for a period of time to ensure your order executed or expired.	Successful Lo and recovery	ogon to real time services.			
		nnect and Logon to the real time recovery vices with the same CompID.	-	sed messages. sed messages and			
	Red	quest missed messages.	Missed Mess				
3.		out from the Native Recovery service hin 3 heartbeat intervals.	Logout successfully and recovery session terminated.				
	con	e recovery service will disconnect a client's nection if there is no activity for 3 rtbeats.					
4.		cord the details of the order messages sent	Interface Use	er ID (CompID)			
		I the missed message request in the nformance Test Report	Order IDs				
			Client Order	IDs			
			CompID				

### 4.4 Post Trade Gateway Conformance

### 4.3.5 **T5 Post Trade Gateway – Single Sided Trade Reporting**

Test Case II	D: Post Trade Gateway	Mandatory	Self-Conformance / Supported Test		
T5-00	Post Trade Connect / Login (All Markets)	Y	Self-Conformance		
Descri	ption:	I			
Establi	sh a connection, Logon and change your passwo	rd.			
Comm	ent:				
If alrea	dy connected from Trading test sessions above,	please remain	logged in.		
Activit	y Steps				
#	Test Step	Expected Re	sult		
1.	1. Establish a connection and issue a Logon request message with new password to the Gateway Successful Logon				
2.	Successful login with new password accepted	Receive a su Response	ccessful Login		
3.	Record the details of the Logon message sent in the Conformance Test Report	Interface Use	er ID (CompID)		

Test Case ID:		Post Trade Gateway	Mandatory	Self-Conformance / Supported Test	
T5-002		Post Trade – Single Sided Trade Reporting (All Markets)	Y	Self-Conformance	
Descr	iptio	n:			
Subm	t a si	ingle sided Trade Report			
Comn	nent:				
You w report	vill alı	ready be connected from the previous test	step. Submit a	a single sided trade	
Activi	ty St	eps			
#	Tes	st Step	Expected Re	sult	
1.	•		Trade Repor submitted.	t successfully	
			Receive a Trade Capture Repor (TCR) Ack and Trade Capture Report (TCR).		
2.		cord the details of the Trade Report in the	Interface Use	er ID (CompID)	
	Cor	onformance Test Report	Trade Report ID		
			Trade ID		
Test Case	ID:	Post Trade Gateway	Mandatory	Self-Conformance / Supported Test	
т5-0	03	Post Trade – Single Sided Trade Reporting (All Markets)	Y	Self-Conformance	
Descr Same	•	n: cancel of a single sided Off Book Trade Repo	ort	1	
	vill al	ready be connected from the previous test ured on the same day.	step. Cancel a	a single sided trade	
Activi	ty St	eps			
#	Tes	st Step	Expected Result		
1.	Submit an Off Book single sided Trade Report cancellation.		Trade Report cancellation successfully submitted.		
	Receive a Trade Capture Report (TCR) Ack and Trade Capture Report (TCR).				
2.		cord the details of the cancelled Trade	Interface Use	er ID (CompID)	
Re		port in the Conformance Test Report.	Trade ID		
	IVE		Trade ID		

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Test Case ID:	Post Trade Gateway	Mandatory	Self-Conformance / Supported Test		
T5-004	Post Trade – Single Sided Trade Reporting (Equity Market)	Y	Self-Conformance		
Description	on:	l			
Next day of	cancel of a single sided published Off Book Tr	ade Report. (L	C)		
Comment					
You will already be connected from the previous test step. Cancel a published single sided trade report captured on the previous day.					
	n captured on the previous day.				
Activity S					
-		Expected Re	sult		
# Te 1. Su Re	teps st Step bmit a next day Off Book single sided Trade port cancellation of a published reported	Expected Re Trade Report successfully	cancellation		
# Te 1. Su Re	teps st Step bmit a next day Off Book single sided Trade	Trade Report successfully Receive a Tra	c cancellation submitted. ade Capture Report nd Trade Capture		
# Te 1. Su Re tra	teps st Step bmit a next day Off Book single sided Trade port cancellation of a published reported	Trade Report successfully Receive a Tra (TCR) Ack ar Report (TCR)	c cancellation submitted. ade Capture Report nd Trade Capture		
# Te 1. Su Re tra 2. Re	teps st Step bmit a next day Off Book single sided Trade port cancellation of a published reported de.	Trade Report successfully Receive a Tra (TCR) Ack ar Report (TCR)	cancellation submitted. ade Capture Report d Trade Capture ).		

Test Case I	D: Post Trade Gateway	Mandatory	Self-Conformance / Supported Test	
T5-00	S         Post Trade – Single Sided Trade Reporting (Equity Market)	Y	Self-Conformance	
Descri	ption:			
Next d	ay cancel of a single sided non-published Off Boo	ok Trade Repo	rt. (NC)	
Comm	ent:			
	I already be connected from the previous test st ade report captured on the previous day.	ep. Cancel a n	on-published single	
Activit	y Steps			
#	Test Step	Expected Re	sult	
1.	Submit a next day Off Book single sided Trade Report cancellation of a non-published	Trade Report successfully		
	reported trade. Receive a Trade Capture Report (TCR) Ack and Trade Capture Report (TCR).			
2.	Record the details of the cancelled Trade	Interface Use	er ID (CompID)	
	Report in the Conformance Test Report.	Trade ID		
		Trade Report	t ID	

Test Case I	D: Post Trade Gateway	Mandatory	Self-Conformance / Supported Test			
T5-00	Post Trade – Single Sided Trade Reports	N	Self-Conformance			
Descr	ption:					
Submi	t a delayed single-sided off book Block Trade (Eq	uity Market)				
Comm	ient:	•				
Activi	Activity Steps					
#	Test Step	Expected Re	sult			
1.	Submit a delayed single-sided off book Block	Trade Captur	re Report messages			
	Trade	Receive a Trade Capture Repo (TCR) Ack and Trade Capture Report (TCR).				

Test Case	D: Post Trade Gateway	Mandatory Self-Conformanc / Supported Test					
T5-0	<b>D7</b> Post Trade – Single Sided Trade Reports	N	Self-Conformance				
Subm	<b>Description:</b> Submit a single-sided off book trade with commission type, commission fee fields (All Markets)						
Comn							
Activi	ty Steps						
#	Test Step	Expected Re	sult				
1.	Submit a single-sided off book trade with commission type, and commission fee fields.	Successful submission.	trade report				
		TCR Ack (AR) for rejections of trade request; or TCR Ack (AR) for acceptance of trade request via the Post Trade Gateway.					
		TCR (AE) for the buy side of the trade; and TCR (AE) for the sell side of the trade via the DSG Post Trade Gateway.					
		trade; and To	the buy side of the CR (AE) for the sell ade via the Post vay				

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### 4.3.6 T6 Post Trade Gateway - Dual Sided Trade Reporting

Test Case ID:		Post Trade Gateway	Mandatory	Self-Conformance / Supported Test	
т6-00	01	Post Trade – Dual Sided Trade Reporting (All Markets)	Y Self-Conformance		
Descr	iptio	n:		I	
Submi	t a dı	ual sided Trade Report.			
Comm	nent:				
You w	ill alre	eady be connected from the previous test step	o. Submit a dua	al sided trade report.	
Activi	ty St	eps			
#	Tes	t Step	Expected Re	sult	
1.	Sub	mit an Off Book dual sided Trade Report.	Trade Report submitted.	successfully	
	Assuming all clients developing trading interfaces will have 2 different FirmIDs i.e. counterparties to test with. Clients must be able to accept/reject the trade as the counterparty to ensure a confirmed Trade Report is generated.			nd Trade Capture	
2.		ord the details of the Trade Report in the	Interface User ID (CompID)		
	Con	Conformance Test Report	Trade Report ID		
			Trade ID		
Test Case I	D:	Post Trade Gateway	Mandatory Self-Conformant / Supported Tes		
т6-0	02	Post Trade – Dual Sided Trade Reporting (All Markets)	Y	Self-Conformance	
<b>Descr</b> Same	-	 cancel of a dual sided Off Book Trade Report	:		
You w	ill alre	eady be connected from the previous test ste	p. Cancel a du	al sided trade repor	
You wi	ill alre ed or	eady be connected from the previous test step the same day.	p. Cancel a du	al sided trade repor	
You wi captur Activi	ill alre ed or ty Ste	eady be connected from the previous test step the same day. e <b>ps</b>		·	
You wi captur <b>Activi</b>	ill alre ed or ty Sto Tes	eady be connected from the previous test step n the same day. eps t Step	Expected Re	sult	
	ill alre ed or <b>ty St</b> e Tes Sub	eady be connected from the previous test step the same day. e <b>ps</b>	Expected Re	sult	
You wi captur Activit	ill alreed or ty Ste Tes Sub can Ass inte cour able cour	eady be connected from the previous test step the same day. eps t Step mit an Off Book dual sided Trade Report	Expected Re Trade Report successfully Receive a Tr	sult cancellation submitted. ade Capture Repor	
You wi captur Activit	ill alreed or ty Stu- Tes Sub can Ass inte cou able cou Rep Rec	eady be connected from the previous test step in the same day. eps t Step mit an Off Book dual sided Trade Report cellation of a confirmed Trade. uming all clients developing trading ffaces will have 2 different FirmIDs i.e. interparties to test with. Clients must be to accept/reject the trade as the interparty to ensure a confirmed Trade iord the details of the cancelled Trade	Expected Re Trade Report successfully Receive a Tr. (TCR) Ack ar Report (TCR)	sult cancellation submitted. ade Capture Repor	
You wi captur Activit # 1.	ill alreed or ty Stu- Tes Sub can Ass inte cou able cou Rep Rec	eady be connected from the previous test step the same day. eps t Step mit an Off Book dual sided Trade Report cellation of a confirmed Trade. uming all clients developing trading fraces will have 2 different FirmIDs i.e. nterparties to test with. Clients must be to accept/reject the trade as the nterparty to ensure a confirmed Trade out is cancelled.	Expected Re Trade Report successfully Receive a Tr. (TCR) Ack ar Report (TCR)	sult cancellation submitted. ade Capture Repor nd Trade Capture ).	

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Test Case	ID:	Post Trade Gateway	Mandatory	Self-Conformance / Supported Test
т6-0	03	Post Trade – Dual Sided Trade Reporting Y Self-Conform		Self-Conformance
Descr	iptio	n:		
Next o	lay ca	ancel of a dual sided published Off Book Trac	le Report. (LC)	)
Comn	nent:			
		eady be connected from the previous test sto t captured on the previous day.	ep. Cancel a p	oublished dual sided
Activi	ty St	eps		
#	Tes	t Step	Expected Re	sult
1.	Rep	omit a next day Off Book dual sided Trade port cancellation of a published reported	Trade Report successfully	t cancellation submitted.
	trac	trade.	Receive a Trade Capture Report (TCR) Ack and Trade Capture Report (TCR).	
2.		cord the details of the cancelled Trade	Interface User ID (CompID)	
	Rep	eport in the Conformance Test Report.	Trade ID	
			Trade Report ID	
Test				Self-Conformance
Case	ID:	Post Trade Gateway	Mandatory	/ Supported Test
т6-0	04	Post Trade – Dual Sided Trade Reporting (Equity Market)	Y	Self-Conformance
Descr	iptio	n:		
Next o	lay ca	ancel of a dual sided non-published Off Book	Trade Report.	(NC)
Comn	nent:			
		ready be connected from the previous test s report captured on the previous day.	tep. Cancel a	non-published dual
Activi	ty St	eps		
#	Tes	t Step	Expected Re	sult
1.	Rep	omit a next day Off Book dual sided Trade port cancellation of a non-published	Trade Report cancellation successfully submitted.	
	reported trade. Receive a Trade Capture Rep (TCR) Ack and Trade Capture Report (TCR).			nd Trade Capture
2.		cord the details of the cancelled Trade port in the Conformance Test Report.	Interface Use	er ID (CompID)
			Trade Report	t ID

Test Case I	D: Post Trade Gateway	Mandatory	Self-Conformance / Supported Test			
т6-0	Post Trade – Dual Sided Trade Reporting (Equity Market)	N	Self-Conformance			
Descr	iption:					
Submi	t a delayed dual-sided off book Block Trade					
Comment: Activity Steps						
Activi	ty Steps					
Activi #	ty Steps Test Step	Expected Re	sult			
		Expected Re Trade Captur messages				

Test Case IE	Post Trade Gateway	Mandatory Self-Conforman / Supported Tes					
т6-00	6 Post Trade – Dual Sided Trade Reporting (All Markets)	N Self-Conformance					
Description:							
Submit	ubmit a dual-sided off book trade with commission type, commission fee fields						
Comme	ent:						
Activity	•						
#	Test Step	Expected Re	esult				
	Submit a dual-sided off book trade with commission type, and commission fee fields.	Successful trade report submission					
		Receive a TCR Ack (AR) notification of Request acceptance to initiating party; and TCR (AE) system notification of trade report to counter party.					
		A TCR (AE) acceptance of the dual-sided off book trade is sent via the Post Trade Gateway and A TCR (AR) acknowledgement is sent via the Post Trade Gateway.					
			will be sent to both and contra side via Gateway.				

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### 4.3.7 T7 Post Trade Gateway – Post Contra Trade (PC)

Test Case ID	Post Trade Gateway	Mandatory	Self-Conformance / Supported Test				
<b>T7-00</b>	Post Trade – Trade Reporting (Equity Market)	Y	Self-Conformance				
Description:							
Correcti	Correction of a previous day On Book Trade. (PC)						
Comme	ent:						
	already be connected from the previous test d on the previous day.	step. Cancel	an On Book trade				
Activity	Steps						
# -	Test Step	Expected Result					
1. \$	Submit a Post Contra Trade Report.	Trade Report cancellation successfully submitted.					
	Receive a Trade Capture Report (TCR) Ack and Trade Capture Report (TCR).						
<b></b> .	Record the details of the Post Contra Trade	Interface Use	er ID (CompID)				
	Report in the Conformance Test Report.	Trade ID					
		Trade Report	: ID				
		OrigTradeID					
		OrigTradeDate					

Test Case I	D: Post Trade Gateway	Mandatory	Self-Conformance / Supported Test				
T7-00	Post Trade – Trade Cancellation (All Markets)	Y	Self-Conformance				
Descri	Description:						
Cance	llation of a same day On Book Trade.						
Comm	ent:						
	ill already be connected from the previous test ed on the same day.	step. Cancel	an On Book trade				
Activit	y Steps						
#	Test Step	Expected Re	sult				
		-	oun				
1.	Submit a Trade Capture Report to cancel a same day On Book trade.	Trade Repor	t cancellation				
1.		successfully Receive a Tr	t cancellation submitted. ade Capture Report nd Trade Capture				
1.	same day On Book trade. Record the details of the same day On Book	successfully Receive a Tr (TCR) Ack and Report (TCR	t cancellation submitted. ade Capture Report nd Trade Capture				
	same day On Book trade. Record the details of the same day On Book cancellation Trade Capture Report in the	successfully Receive a Tr (TCR) Ack and Report (TCR	t cancellation submitted. ade Capture Report nd Trade Capture ).				
	same day On Book trade. Record the details of the same day On Book	successfully Receive a Tr (TCR) Ack au Report (TCR Interface Use	t cancellation submitted. ade Capture Report nd Trade Capture ). er ID (CompID)				
	same day On Book trade. Record the details of the same day On Book cancellation Trade Capture Report in the	successfully Receive a Tr (TCR) Ack an Report (TCR) Interface Use Trade ID	t cancellation submitted. ade Capture Report nd Trade Capture ). er ID (CompID)				

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### 4.3.8 T8 Post Trade - Own Trades Book Download (OTBD)

Test Case II	D: Post Trade Gateway	Mandatory	Self-Conformance / Supported Test			
т8-00	1 Post Trade – OTBD (All Markets)	Y	Self-Conformance			
Descri	Description:					
Submit	Own Trades Book Download Request.					
~						
Comm	ent:					
You wil	I already be connected from the previous test s	tep.				
Activit	y Steps					
#	Test Step	Expected Re	esult			
1.	Submit a Trade Capture Report Request.	Receive a Tr Request Ack	ade Capture Report			
			ade Capture CRs) as requested.			
			· ·			
2.	Record the details of the Trade Capture Repor	rt Interface User ID (CompID)				
	Request in the Conformance Test Report.	Trade ID				
			est ID			

### 4.5 T9 Drop Copy Gateway

Test Case I	D: Drop Copy Gateway	Mandatory	Self-Conformance / Supported Test				
Т9-0	DTop Copy Connect / Login (All Markets)	Y	Self-Conformance				
Descr	Description:						
Establ	Establish a connection, Logon and change your password.						
Comm	ent:						
If alrea	dy connected from Trading test sessions above,	please remain	logged in.				
Activi	y Steps						
#	Test Step	Expected Re	sult				
1.	1. Establish a connection and issue a Logon request message with new password to the Gateway Successful Logon						
2.	2. Successful login with new password accepted Receive a successful Login Response						
3.	Record the details of the Logon message sent in the Conformance Test Report	Interface Use	er ID (CompID)				

Test Case ID	Drop Copy Gateway	Mandatory	Self Conformance / Supported Test				
T9-002	2 Drop Copy – OOBD (All Markets)	Y	Self Conformance				
Descrip	Description:						
Submit (	Submit Own Order Book Download (OOBD) Request.						
Comme	nt:						
You will	already be connected from the previous test ste	ep.					
Activity	Steps						
# 1	Test Step Expected Result						
1. 5	Submit a Mass Order Status Request. Receive an Execution Report for each active order for the specified Trader Group/Trader as requested.						
	Record the details of the Mass Order Status Request in the Conformance Test Report.	Interface User ID (CompID) Mass Status Req ID Trader Group Trader ID					

### 4.6 T10 On Behalf of Actions (Native/Native Enhanced and FIX Trading)

**NOTE:** This section must be repeated for both Native/Native Enhanced Trading and FIX Trading interfaces.

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r=	-					
Test C ID:	Case	Trading Gateways	Mandatory	Self-Conformance / Supported Test		
T10 -	001	Trading On Behalf Of (OBO) Actions (All Markets)	Y	Supported Test		
Descri	ption:			L		
	Establish a connection and Logon. CTA to action OBO Order Cancel activity. Client confirms receipt of unsolicited messages.					
Comm	ent:					
If alrea	dy cor	nnected from Trading test sessions above, j	please remain	logged in.		
Call Cu	istome	er Support to book time for executing this te	st with a CTA.			
Activit	y Step	os				
#	Test	Step	Expected Re	sult		
1.		uired, establish a connection and issue a n request message.	Successful Logon			
2.	Client	t to submit an Order.	Order successfully submitted and remains on the order book.			
		ming there is no match for the order in the book.	Receive Execution Report.			
		Provide the Order ID and Client Order ID to CTA				
3.		est Customer Test Analyst (CTA) to	Order is succ	essfully cancelled.		
	cance	el the order.	Receive Execution Report with Execution Type (4)			
4.		rd the details of the order message sent	Interface Use	er ID (CompID)		
	in the	Conformance Test Report	Order ID			
			Client Order	ID		

Test ID:	Case	Trading Gateways	Mandatory	Self-Conformance / Supported Test		
T10 -	002	Trading On Behalf Of (OBO) Actions (All Markets)	Y	Supported Test		
Descr	iption					
CTA to	CTA to action OBO Trade Cancel activity. Client confirms receipt of unsolicited messages.					
Comm	nent:					
Client	alread	y connected from Trading test sessions abo	ove, please rer	nain logged in.		
Call C	ustom	er Support to book time for executing this te	st with a CTA.			
Activi	ty Ste	ps				
#	Test	Step	Expected Re	sult		
1.	Clien	t to generate an On Book Trade.	Order successfully submitted and executes.			
		ming there is a match for the order itted, otherwise please generate one.	Receive Execution Reports.			
			Provide the Trade ID, Order ID and Client Order ID to the CTA			
2.		est Customer Test Analyst (CTA) to	Trade is successfully cancelled.			
	cance	el the On Book Trade.	Receive Execution Reports to cancel the Trade and reinstate the order			
3.		rd the details of the trade/order message	Interface Use	er ID (CompID)		
	sent	in the Conformance Test Report	Execution ID of Trade Cancel and Order reinstatement			
			Trade ID			
			Order ID			
			Client Order	ID		

Test Cas ID:	Post Trade Gateways	Mandatory	Self-Conformance / Supported Test
T10 -00	Trading On Behalf Of (OBO) Actions (All Markets)	Y	Supported Test
Descripti	n:		
CTA to a messages	tion OBO single sided Trade activity. Clie	nt confirms re	ceipt of unsolicited
Commen			
Client alre	ady connected from Trading test sessions abo	ove, please ren	nain logged in.
Call Custo	ner Support to book time for executing this te	est with a CTA.	
Activity S	eps		
# Te	t Step	Expected Re	sult
	quest Customer Test Analyst (CTA) to	Trade is succ	essfully captured.
	mit an Off Book trade report On Behalf Of client.	Receive TCR Trade Report	ts of the captured
	cord the details of the trade sent in the	Interface Use	er ID (CompID)
Co	nformance Test Report	Trade ID	
		Client Order	ID

Test Cas ID:	Se Trading Gateways	Mandatory	Self-Conformance / Supported Test
T10 -00	A News message published by the Exchange (All Markets)	Y	Supported Test
Descripti	on:		
CTA to p	ublish a unique News message. Client confirm	s receipt of uns	solicited messages.
Commen	t:		
Client alre	eady connected from Trading test sessions ab	ove, please rer	nain logged in.
Call Cust	omer Support to book time for executing this te	est with a CTA.	
Activity S	Steps		
# Te	est Step	Expected Result	
1. C	TA publishes a unique message to the client.	News messa submitted.	ge successfully
N	o actions required by the client	Receive News message.	
			Frade ID, Order ID rder ID to the CTA
	ecord the details of the News message sent	Interface Use	er ID (CompID)
in	the Conformance Test Report	Unique text r	nessage received
		Instrument IE	)

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# 4.4 T11 Trading – Cross Order (FIX or Native, FIX Drop Copy and FIX, Post Trade)

Test Case II	D: Trading – Cross Order (FIX or Native, FIX Drop Copy, Post Trade)	Mandatory	Self- Conformance / Supported Test
T11- 001	FIX or Native Gateway (Equity Market)	Y	Self- Conformance
Descri	ption:		
Succes	sfully submit a Cross Order on the FIX or Native	or FIX Trading	Gateways
Comm	ent:		
In orde	r for the Cross Order to be successfully submitted	d, TIF must be	DAY
Activit	y Steps		
#	Test Step	Expected Result	
1.	Enter a Cross Order during continuous trading	The order executes immediately	
		Receive an E	execution Report.
2.	Record the details of the order message sent	Interface Use	er ID (CompID)
	and the Execution Report in the Conformance Test Report	Security ID	
		Trader mnem	nonic
1 1		ExecutionID	

Test Case ID:	Trading – Cross Orders (Drop Copy)	Mandatory Self- Conformance Supported Tes	
T11- 002	Drop Copy Gateway (Equity Market)	Y Self- Conformance	
Descriptio	n:		•
	Cross Orders were the only orders submitte Gateway and confirm there are no open order eps		
# Tes	st Step	Expected Re	sult
1. Log	onto Drop Copy gateway		
Red	quest to view all open orders	Receive an Execution Report.report received	
	cord the details of the execution report cating no open orders	No open orders for specified instrument	
		Interface Use	er ID (CompID)

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Test Case I	D: Trading – Cross Orders	Mandatory	Self-Conformance / Supported Test		
T11- 003	Post Trade Gateway (Equity Market)	Y	Self-Conformance		
Descr	iption:	P			
succes	From the previous test case of successfully submitting a Cross Order, confirm the order is successful on the Post Trade Gateway Activity Steps				
#	Test Step	Expected Result			
1.	Record the details of the Trade Capture Report	Interface Use	er ID (CompID)		
	of the successful Cross Order	SecurityID			
		Trade ID			
1		1			

## 4.5 T12 Trading – Pegged Order (FIX or Native, FIX Drop Copy and FIX, Post Trade)

Test Case	ID:	Trading – Pegged Orders	Mandatory Self- Conformance Supported Test		
T12- 001		FIX or Native Gateway Gateways (Equity Market)	Y Self- Conformance		
Descr	iptio	n:			
		ly submit a Pegged Order on the FIX or Nativ	e or FIX Tradi	ng Gateways	
Comn					
		the Pegged Order to be successfully submitt	ied, MES is ma	andatory.	
Activi	ty St	eps			
#	Tes	t Step	Expected Re	sult	
1.		er a Pegged Order during any of the below ling sessions:	The order is successfully submitted		
		continuous trading	Receive an E	xecution Report.	
		opening auction			
		volatility action call			
		intra-day auction call			
		• FCO			
2.		cord the details of the order message sent	Interface Use	er ID (CompID)	
		the Execution Report in the Conformance t Report	Trader mnemonic		
	.03		Order ID		
			ClientOrderI	)	
			Instrument ID	)	

Test Case ID:	Trading – Pegged Orders	Mandatory	Self- Conformance / Supported Test	
T12- 002	Drop Copy Gateway (Equity Market)	Y	Self- Conformance	
Descript	ion:			
	e previous test case, log onto the Drop Copy ( ecific to the Pegged Order submitted	Gateway and o	confirm open orders	
Comme	nt:			
Logon to	the Drop Copy Gateway and request to view a	ll open orders		
Activity	Steps			
# T	Fest Step	Expected Result		
1. L	og onto Drop Copy Gateway	Logon succe	ssful	
	Request to view all open orders for the elevant instrument	Receive an Execution Report with open orders for relevant instrument.		
		InstrumentID		
	Record the details of the Execution Report in he Conformance Test Report	SecurityID		
		ClientOrderID		

Test Case	D: Trading – Pegged Orders	Mandatory	Self- Conformance / Supported Test
T12- 003	Post Trade Gateway (Equity Market)	Y	Self- Conformance
Descr	ption:		
previo	t an order that successfully executes against us steps and confirm the trade is successful on y Steps		
#	Test Step	Expected Re	sult
1.	Submit an order that executes against the Pegged Order	Order succes	ssfully execute
2.	Record details of Trade Capture Report	Interface Use SecurityID ClientOrderII TradeID	er ID (CompID)

# 4.6 T13 Trading – Pegged Limit Order (FIX or Native, FIX Drop Copy and FIX, Post Trade)

Test Case	Trading – Pegged Limit D: Native, Drop Copy, Post T		Mandatory Self- Conformance Supported Test	
T13- 001	FIX or Native Gateway (Ec	uity Market)	Y Self- Conformance	
Descr	ption:			
Succe	ssfully submit a Pegged Limit Or	der on the FIX or	Native & FIX 1	Frading Gateways
Comn	ent:			
In ord	er for the Pegged limit order to be	successfully sub	omitted, MES is	s mandatory.
Activi	y Steps			
#	Test Step		Expected Re	sult
1.	Enter a Pegged limit order duri below trading sessions:	ng any of the	The order is successfully submitted	
	continuous trading		Receive an E	xecution Report.
	opening auction			
	<ul> <li>volatility action call</li> </ul>			
	<ul> <li>intra-day auction call</li> </ul>			
	• FCO			
2.	Record the details of the order		Interface Use	er ID (CompID)
	and the Execution Report in the Test Report	Conformance	SecurityID	
			OrderID	
			ClientOrderIE	)
Test	Trading Paggod Limit Or	1	Self-	

Test Case	ID: T	rading – Pegged Limit Orders	Mandatory	Conformance / Supported Test
T13- 002		rop Copy gateway <mark>(Equity Market)</mark>	Y Self- Conformance	
Desc	ription:			
		vious test case, log onto the Drop Copy go the Pegged Limit Order submitted	gateway and c	confirm open orders
Activ	ity Steps	5		
#	Test S	tep	Expected Result	
1.	Log on	to Drop Copy gateway	The order ex	ecutes immediately.
	Reque	st to view all open orders	Receive an Execution Report with no Open orders for instrument.	
			Interface Use	er ID (CompID)
2.		the details of the order message sent Execution Report in the Conformance	InstrumentID	
۷.	Test R		SecurityID	

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Test Case I	ID: Trading – Pegged Limit Orders	Mandatory Self- Conformance Supported Test	
T13- 003	Post Trade Gateway (Equity Market)	Y Self- Conformance	
Descr	iption:		
	it an order that successfully executes against the evious steps and confirm the trade is successful o		
Activi	ty Steps		
Activi #	ty Steps Test Step	Expected Re	sult
		•	sult Execution report
#	Test Step Find successfully executed Pegged limit order	Receive an E	
#	Test Step Find successfully executed Pegged limit order	Receive an E	er ID (CompID)

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## 4.7 T14 Trading – EOD Volume Auction Uncross (FIX or Native, FIX Drop Copy and FIX, Post Trade)

			Self-	
Test Case	Trading – EOD Volume Auction Uncross D: (FIX or Native, Drop Copy, Post Trade)	Mandatory	Conformance / Supported Test	
T14- 001	FIX or Native Gateways (Equity Market)	Y Self- Conformance		
Descr	iption:			
	ssfully submit a Good for EOD Volume Auction Un Trading Gateways	cross (GDX) o	rder onto the Native	
Comn	nent:			
Rema	n logged onto the FIX or Native Trading Gateway	S		
Activi	ty Steps			
#	Test Step	Expected Re	sult	
1.	Enter a Good for Volume Auction uncross (GDX) TIF order during any of the below trading sessions:	submitted	-	
	Continuous Trading	Receive an Execution Report.		
	Opening Auction			
	Closing Auction			
	Re-opening Auction / Volatility Auction Call     / Intra-day Auction Call / FCO auction     call/EOD Volume Auction Call			
	/ Intra-day Auction Call / FCO auction			
	/ Intra-day Auction Call / FCO auction call/EOD Volume Auction Call			
2.	<ul> <li>/ Intra-day Auction Call / FCO auction call/EOD Volume Auction Call</li> <li>Closing Price Publication</li> <li>CPX session</li> <li>Record the details of the Execution Report in</li> </ul>	Interface Use	er ID (CompID)	
2.	<ul> <li>/ Intra-day Auction Call / FCO auction call/EOD Volume Auction Call</li> <li>Closing Price Publication</li> <li>CPX session</li> </ul>	Interface Use ClientOrderIE	( 1 )	
2.	<ul> <li>/ Intra-day Auction Call / FCO auction call/EOD Volume Auction Call</li> <li>Closing Price Publication</li> <li>CPX session</li> <li>Record the details of the Execution Report in</li> </ul>		)	

Test Case ID	Trading – EOD Volume Auction Uncross	Mandatory	Self- Conformance / Supported Test			
T14- 002	Drop Copy Gateway (Equity Market)	Y	Self- Conformance			
Descrip	Description:					
	e previous test case, log onto the Drop Copy of ecific to the EOD Volume Auction call order subrent:		confirm open orders			
Logon to	o recovery mode and request to view all open or	ders				
Activity	/ Steps					
# .	Test Step	Expected Re	sult			
1.	la seconda de la Drea Constantes	The order is				
	In recovery mode on Drop Copy gateway	executed	successfully			
	Request to view all open orders	executed Receive an E	successfully execution Report ders for instrument			
	, , , , , ,	executed Receive an E with Open or	xecution Report			
	Request to view all open orders	executed Receive an E with Open or	execution Report ders for instrument er ID (CompID)			
2.	Request to view all open orders	executed Receive an E with Open or Interface Use	execution Report ders for instrument er ID (CompID)			

Test Case I	ID:	Trading – EOD Volume Auction Uncross Order	Mandatory	Self- Conformance / Supported Test	
T14- 003		Post Trade Gateway (Equity Market)	Y	Self- Conformance	
Descr	iptio	n:			
	Confirm that the successfully executed EOD Volume Auction uncross order submitted in the previous step is successful on the Post Trade Gateway				
Activi	ty St	eps			
#	Tes	it Step	Expected Re	sult	
1.	and	the Execution Report in the Conformance	Receive an Execution Report Match on:		
	res	t Report	Interface User ID (CompID)		
			ClientOrderID		
			Instrument ID	)	
			ExecutionID		

### 4.8 T15 Trading – Quotes

Test Case	ID:	Trading – Quotes	Mandatory	Self-Conformance / Supported Test	
T15- 001		Native Enhanced Gateway (Derivatives Markets)	Y Self-Conformance		
Descr	iptio	n:			
Succe	ssfull	y submit a dual-sided quote			
Comn	nent:				
Logon	to N	ative Enhanced Gateway and submit a dual-	sided quote		
Activi	ty St	eps			
#	Tes	it Step	Expected Result		
1.	Sub	omit a dual-sided quote	Receive an Execution Report for each side		
2.	and	the Execution Report in the Conformance			
	Ies	t Report	Interface User ID (CompID)		
			ClientOrderIE	)	
			Instrument ID	)	
			ExecutionID		

### 4.9 T16 Trading – User Created Instruments

Test Case ID:	Trading – User Created Instrument - Future	Mandatory	Self-Conformance / Supported Test				
T16- 001	Native Enhanced Gateway (Derivatives Markets)	Y	Self-Conformance				
Descripti	Description:						
Client sub	omits a request to create an instrument under	the "Any day f	utures" strategy				
type.							
Commen	it:						
Submit a Gateway.	request to create an Anyday Future instrum	ent through th	e Native Enhanced				
Activity S	Steps						
# Te	est Step	Expected Re	sult				
	ubmit a request a Security Definition Request essage	Receive a Se message bac	ecurity Definition k				
	ecord the details of the Security Definition	Interface Use	er ID (CompID)				
	equest message sent and the Security efinition message in the Conformance Test	Security Request ID					
	eport	Security Type	e				
		Security ID					

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Test Case ID:	Trading – User Created Instrument – Call Option	Mandatory	Self-Conformance / Supported Test		
T16- 002	Native Enhanced Gateway (Derivatives Markets)	Y	Self-Conformance		
	Description: Client submits a request to create an instrument under the "Call Option" strategy type.				
	<b>Comment:</b> Submit a request to create a Call Option through the Native Enhanced Gateway.				
Activity	Steps				
# T	est Step	Expected Result			
1. S		<b>D</b> · <b>O</b>			
	Submit a request a Security Definition Request nessage	message bac	curity Definition k		
2. R Z. R		message bac	r ID (CompID) uest ID		

Test Case I	D: Option	Mandatory	Self-Conformance / Supported Test			
T16- 003	Native Enhanced Gateway (Derivatives Markets)	Y	Self-Conformance			
Descr	Description:					
Client	submits a request to create an instrument under	the "Put Optio	on" strategy type.			
Comm	ient:	•				
Submi	t a request to create a Put Option through the Nat	ive Enhanced	Gateway.			
Activit	ty Steps					
#	Test Step	Expected Result				
1.	Submit a request a Security Definition Request message	Receive a Security Definition message back				
2.	Record the details of the Security Definition	Interface Use	er ID (CompID)			
	Request message sent and the Security Definition message in the Conformance Test	Security Req	uest ID			
	Report	Security Type	9			
		Security ID				
		-				

Test Case ID	Trading – User Created Instrument – Naked Options	Mandatory	Self-Conformance / Supported Test		
T16- 005	Native Enhanced Gateway (Derivatives Markets)	Y	Self-Conformance		
-	<b>Description:</b> Client submits a request to create an instrument under the "Naked Options" strategy type.				
••••••	Comment: Submit a request to create a Naked Option through the Native Enhanced Gateway.				
Activity	Steps				
#	Test Step	Expected Re	sult		
	Submit a request a Security Definition Request message	Receive a Se message bac	curity Definition k		

-						
Test Case II	Trading – User Created Instrument – D: Instrument ID	Mandatory	Self-Conformance / Supported Test			
T16- 006	Native Enhanced Gateway (Derivatives Markets)	Y	Self-Conformance			
Descri	Description:					
Client s	submits a request to create an instrument using I	nstrument ID.				
Comm	ent:					
Submit	a request to create user-created instruments us	ing the Instrur	nent ID through the			
Native	Enhanced Gateway. Field will indicate whether	the Reference	e Instrument field is			
the Syr	nbol or the Instrument ID.					
Activit	Antivity Olanna					
Activity Steps						
#	Test Step	Expected Re	sult			
# 1.		Receive a Se	ecurity Definition			
	Test Step	•	ecurity Definition			
	Test Step	Receive a Se	ecurity Definition			
	Test Step Submit a Security Definition Request message Record the details of the Security Definition	Receive a Se message bac	ecurity Definition			
1.	Test Step Submit a Security Definition Request message Record the details of the Security Definition Request message sent and the Security	Receive a Se message bac	ecurity Definition ck er ID (CompID)			
1.	Test Step Submit a Security Definition Request message Record the details of the Security Definition	Receive a Se message bac	ecurity Definition ck er ID (CompID) uest ID			
1.	Test Step Submit a Security Definition Request message Record the details of the Security Definition Request message sent and the Security Definition message received in the	Receive a Se message bac Interface Use Security Req Security Type	ecurity Definition ck er ID (CompID) uest ID			

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### 4.10 T17 Trading – On-Book Strategies

Test Case I	Trading – On-Book Strategies – Trade or ID: User Created Instrument - "Any day"	Mandatory	Self-Conformance / Supported Test			
T17- 001	Native Enhanced Gateway (Derivative Markets)	S Y	Self-Conformance			
Descr	Description:					
	Client executes an on-book trade against their "User Created Instrument" under the "Any day futures" strategy type					
Comm	nent:					
	in logged in from previous step. The test needs t g session.	o be executed du	uring the Continuous			
Activi	ty Steps					
#	Test Step	Expected Re	sult			
1.	Enter an Order for the "User Created Instrument" created in Test Case T16 001	The order is submitted an order book.	successfully d resides on the			
		Receive an	Execution Report			
2.	Record the details of the Order sent and	Interface Use	er ID (CompID)			
	Execution Report message in the Conformance Test Report	Client Order	ID			
		Security ID				
		Security Typ	e			

Test Case I	D: Trading – On-Book Strategies – Trade on "User Created Instrument" - "Call Delta Options"	Mandatory	Self-Conformance / Supported Test				
T17- 002	Native Enhanced Gateway (Derivatives Markets)	Y	Self-Conformance				
Descr	Description:						
Delta (	executes an on-book trade against their "User ( Options" strategy type	reated Instrum	ent" under the "Call				
Remai Tradin	Comment: Remain logged in from previous step. The test needs to be executed during the Continuous Trading session. Activity Steps						
#	Test Step	Expected Re	sult				
1.	Enter an Order for the "User Created Instrument" created in Test Case T16 002	The order is successfully submitted and resides on the order book.					
		Receive an Execution Report					
2.	Record the details of the Order sent and	Interface Use	er ID (CompID)				
	Execution Report message in the Conformance Test Report	Client Order	ID				
		Security ID					
		Security Type	е				
		Execution ID					

Test Case I	D: Trading – On-Book Strategies – Trade on "User Created Instrument" - "Put Delta Options"	Mandatory	Self-Conformance / Supported Test				
T17- 003	Native Enhanced Gateway (Derivatives Markets)	Y	Self-Conformance				
Descr	Description:						
Delta (	executes an on-book trade against their "User ( Options" strategy type	Created Instrum	ent" under the "Put				
Remai Tradin	Comment: Remain logged in from previous step. The test needs to be executed during the Continuous Trading session. Activity Steps						
#	Test Step	Expected Re	sult				
1.	Enter an Order for the "User Created Instrument" created in Test Case T16 003	The order is successfully submitted and resides on the order book.					
		Receive an Execution Report					
2.	Record the details of the Order sent and	Interface Use	er ID (CompID)				
	Execution Report message in the Conformance Test Report	Client Order	ID				
		Security ID					
		Security Type	е				
		Execution ID					

Test Case I	D: Trading – On-Book Strategies – Trade on "User Created Instrument" - "Naked Options"	Mandatory	Self-Conformance / Supported Test				
T17- 004	Native Enhanced Gateway (Derivatives Markets)	Y	Self-Conformance				
Descr	Description:						
"Nake	executes an on-book trade against their "Us I Options" strategy type	er Created Inst	rument" under the				
Comm	ent:						
	n logged in from previous step. The test needs to	be executed du	uring the Continuous				
	g session. <b>y Steps</b>						
#	Test Step	Expected Re	sult				
1.	Enter an Order for the "User Created Instrument" created in Test Case T16 005	The order is successfully submitted and resides on the order book. Receive an Execution Report					
2.	Record the details of the Order sent and Execution Report message in the Conformance Test Report	Interface User ID (CompID) Client Order ID Security ID Security Type Execution ID					

### 4.11 T18 Trading – Off-Book Strategies

Test Case II	Trading – Off-Book Strategies – D: Single/Dual sided trade - "Delta Option"	Mandatory	Self-Conformance / Supported Test
T18- 001	FIX Post Trade Gateways (Derivatives Markets)	Y	Self-Conformance
Descri	ption:	I	
Client type	performs a single/dual sided OFF BOOK trade un	der the Delta	Option strategy
Comm	ent:		
	I already be connected from the previous test step Use your "User Created" instrument created in Te		
Activit	y Steps		
#	Test Step	Expected Result	
1.	Submit an Off Book single/dual sided Trade Report	The Report successfully submitted.	
			ade Capture Report nd Trade Capture ).
	ecord the details of the Trade Report in the onformance Test Report	Interface User ID (CompID)	
		Trade Report ID	
		Trade ID	

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Test Case	ID: Trading – Off-Book Strategies – Single/Dual sided trade - "Inverse Calendar Spread"	Mandatory	Self-Conformance / Supported Test
T18- 002	FIX Post Trade Gateways (Derivatives Markets)	Y	Self-Conformance
Descr	ription:	1	
	: performs a single/dual sided OFF BOOK trade un gy type	nder the Inver	se Calendar Spread
Comn	nent:		
	vill already be connected from the previous test ste t. Use your "User Created" instrument created in s		
report			
report	t. Use your "User Created" instrument created in s		ase T16 005.
report Activi	t. Use your "User Created" instrument created in s ity Steps	cenario Test C	ase T16 005.
report Activi #	t. Use your "User Created" instrument created in s ity Steps Test Step Submit an Off Book single/dual sided Trade	Expected Re The Report s submitted. Receive a Tr	ase T16 005. sult successfully ade Capture Report nd Trade Capture
report Activi #	t. Use your "User Created" instrument created in s ity Steps Test Step Submit an Off Book single/dual sided Trade Report Record the details of the Trade Report in the	Expected Re The Report s submitted. Receive a Tr (TCR) Ack a Report (TCR	ase T16 005. sult successfully ade Capture Report nd Trade Capture
report Activi # 1.	t. Use your "User Created" instrument created in s ity Steps Test Step Submit an Off Book single/dual sided Trade Report	Expected Re The Report s submitted. Receive a Tr (TCR) Ack a Report (TCR	ase T16 005. sult successfully ade Capture Report nd Trade Capture ). er ID (CompID)

Test Case I	Trading – Off-Book Strategies – Single D: sided strategy type trade	Mandatory	Self-Conformance / Supported Test
T18- 003	FIX Post Trade Gateways (Derivatives Markets)	Y	Self-Conformance
Descri	iption:		
Perfor	m a single sided Off Book strategy trade type		
Comm	nent:		
Stay co	onnected from the previous test step. Submit a sing	gle sided strate	gy type trade report.
Activit	ty Steps		
#		Expected Result	
π	Test Step	Expected Re	sult
# 1.	Test Step Submit an Off Book single sided strategy Trade Report	Expected Re The Report s submitted.	
	Submit an Off Book single sided strategy	The Report s submitted. Receive a Tr	uccessfully ade Capture Report nd Trade Capture
	Submit an Off Book single sided strategy Trade Report Record the details of the Trade Report in the	The Report s submitted. Receive a Tr (TCR) Ack ar Report (TCR	uccessfully ade Capture Report nd Trade Capture
1.	Submit an Off Book single sided strategy Trade Report	The Report s submitted. Receive a Tr (TCR) Ack ar Report (TCR	uccessfully ade Capture Report nd Trade Capture ). er ID (CompID)

Test Case II	Trading – Off-Book Strategies – D: Single/Dual sided trade - "FwdFwd"	Mandatory	Self-Conformance / Supported Test
T18- 004	FIX Post Trade Gateways (Derivatives Markets)	Y	Self-Conformance
Descri	ption:	I	
Client	performs a single/dual sided Off Book trade agai	nst their "Usei	r Created
	nent", created under the FwdFwd strategy type		
Comm	ent:		
	nnected from the previous test step. Submit a sing ur "User Created" instrument created in Test Cas		gy type trade report.
Activit	y Steps		
Activit	y Steps Test Step	Expected Re	sult
		Expected Re The Report s submitted.	
#	Test Step Submit an Off Book single sided strategy	The Report s submitted. Receive a Tr	uccessfully ade Capture Report nd Trade Capture
#	Test Step Submit an Off Book single sided strategy Trade Report Record the details of the Trade Report in the	The Report s submitted. Receive a Tr (TCR) Ack an Report (TCR	uccessfully ade Capture Report nd Trade Capture
# 1.	Test Step Submit an Off Book single sided strategy Trade Report	The Report s submitted. Receive a Tr (TCR) Ack an Report (TCR	uccessfully ade Capture Report nd Trade Capture ). er ID (CompID)
#	Test Step Submit an Off Book single sided strategy Trade Report Record the details of the Trade Report in the	The Report s submitted. Receive a Tr (TCR) Ack ar Report (TCR Interface Use	uccessfully ade Capture Report nd Trade Capture ). er ID (CompID)

Test Case ID:	Trading – Off-Book Strategies – Roll Trade	Mandatory	Self-Conformance / Supported Test
T18- 005	FIX Post Trade Gateways (Derivatives Markets)	Y	Self-Conformance
Descript	tion:		
Client pe	erforms an OFF BOOK Roll Trade		
Commer	nt:		
You will a trade rep	already be connected from the previous test ste port.	ep. Perform rol	I trade strategy type
Activity	Steps		
# T	est Step	Expected Result	
	Submit an Off Book Roll Trade (RT) strategy rade type Trade Report	The Report successfully submitted.	
		Receive a Trade Capture Report (TCR) Ack and Trade Capture Report (TCR).	
	ecord the details of the Trade Report in the	Interface User ID (CompID)	
			,
C	Conformance Test Report	Trade Repor	t ID

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## 4.12 T19 Trading – Inverse Calendar Spreads

Test Case I	Trading – On-Book Strategies – Implied D: Orders	Mandatory	Self-Conformance / Supported Test			
T19- 001	Native Enhanced Gateway (Derivatives Markets)	Y Self-Conformance				
Descr	Description:					
	e a trade on an inverse calendar spread instrum	ent				
Comm	ent:					
Stay of instrum	onnected from the previous test step. Execut nent.	e a trade on a	n inverse calendar			
Activi	y Steps					
#	Test Step	Expected Re	sult			
1.	Enter an Order for an inverse calendar instrument	The order is successfully submitted and resides on the order book.				
		Receive an	xecution Report			
2.	Record the details of the Order sent	Interface Use	er ID (CompID)			
		Client Order	ID			
		Security ID				
		Security Type				
3.	Enter an Order that matches the order submitted in step 1	The Order is successfully submitted and executes against the order from step 1.				
4.	Record the details of the Execution Reports in the Conformance Test Report	Interface Use Execution ID	er ID (CompID) s			

# 4.16 T20 Trading – Iceberg Order (Native or FIX)

Test Case I	D: Trading – Iceberg Order (FIX or Native)	Mandatory	Self- Conformance / Supported Test			
T20 - 0	P01 FIX or Native Gateway (Equity Market)	Y	Self- Conformance			
Descri	ption:					
	ssfully submit an Iceberg Order on the FIX or Nati	ve Trading Ga	teways			
	Comment: In order for the lceberg Order to be successfully submitted, the visible and total size is mandatory.					
	, ,					
#	Test Step	Expected Re	sult			
1.	Enter an Iceberg Order during continuous trading	The order is successfully submitted and resides on the order book.				
		Receive an E	execution Report.			
2.	Record the details of the order message sent	Client Order	ID			
	and the Execution Report in the Conformance Test Report.	Execution Ty	ре			
		Order Status				
		DisplayQty				
		OrderQty				
		Interface Use	er ID (CompID)			

Test Case	ID:	Trading – Trade against the submitted lceberg Order	Mandatory	Self- Conformance / Supported Test			
T20 - 002		FIX or Native Gateway (Equity Market)	Y	Self- Conformance			
Desci	riptio	n:					
		nst an Iceberg Order					
	omment:						
requir	main logged in from the previous step. Ensure that the Iceberg Order has met the uired validations, based on the previous test. The test needs to be executed during the ntinuous Trading session.						
Activi	ity St	eps					
#	Tes	t Step	Expected Re	sult			
1.	and ord Ass	mit an Order to trade against the visible hidden portion of the passive Iceberg er. ume there is a match for this order in the er book.	The order will execute immediately upon successful match to fill both the visible size and the hidden size for of the passive order.				
2.	Record the details of the order message sent		Interface User ID (CompID)				
		the Execution Report in the Conformance transformation to the tensor tenso	Order ID				
	163	пкероп	Client Order	ID			
			Public Order	ID			
			Execution Ty	ре			
			Order Status				
3.		cord the details of the order message sent	Interface User ID (CompID)				
	and the Execution Report in the Conformance Test Report for an Order that was partially		Order ID				
	fille		Client Order ID				
			Public Order	ID			
			Execution Ty	ре			
			Order Status				
4.	MIT	ate the replenished Iceberg Order on the CH Market Data Gateway and record the ler ID in the Conformance Test Report.	Order ID				

Test Case I	D: Gateway Description	Mandatory	Self-Conformance / Supported Test				
T20- 003	Native Basic Trading Gateway – Icebergs (Equity Markets)	N	Self-Conformance				
Descr	Description:						
	The new field will be populated only for Iceberg executions for on book trades on Equity instruments						
Comm	ent:						
From 7	1-002 logon has been established (Login with ve	ersion 2)					
Activit	y Steps						
#	Test Step	Expected Re	sult				
1.	Logon to Drop Copy and Post Trade Gateway	Logon succe	ssful				
2.	Submit an Iceberg order	Iceberg orde	r submitted				
3.	Execute against the resting iceberg order for both the visible and hidden quantities	Trade execut	ed successfully				
4.	Record the details of the trade messages sent in the Conformance Test Report	Receive Execution report on FIX Trading Gateway; Native Trading Gateway; Drop Copy Gateway;					
		Receive Trac on Post Trad	le Capture Report e Gateway				
		Logoff succe	ssfully				

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# 4.17 T21 Trading – Liquidity Indicator (Native or FIX)

Test Case II	D: Trading – Liquidity Indicator (FIX or Native, FIX Drop Copy)	Mandatory	Self- Conformance / Supported Test				
T21 - 0	FIX or Native Gateway	Y	Self-				
	(Equity Market)	•	Conformance				
Descri	Description:						
	Successfully submit an order, as a result of a client providing liquidity or taking liquidity on the FIX or Native Trading Gateways						
Comm	ent:						
Indicator to identify whether the order fill or partial fill was the liquidity provider or taker to an execution. Required if Order Status is Partially Filled or Filled and Execution Type is Trade. The test needs to be executed during Continuous Trading session.							
	ecution. Required if Order Status is Partially Fille						
Trade.	ecution. Required if Order Status is Partially Fille						
Trade.	ecution. Required if Order Status is Partially Fille The test needs to be executed during Continuous		ion.				
Trade.	ecution. Required if Order Status is Partially Fille The test needs to be executed during Continuous by Steps	s Trading sess Expected Re	ion.				
Trade.	Acution. Required if Order Status is Partially Fille The test needs to be executed during Continuous and the second during Continuous trading Test Step Enter an order during continuous trading resulting in an order status of partially filled or filled and execution type of trade Record the details of the order message sent	s Trading sess Expected Re	sult				
Trade. Activit	Acution. Required if Order Status is Partially Fille The test needs to be executed during Continuous and the second during continuous trading resulting in an order status of partially filled or filled and execution type of trade Record the details of the order message sent and the Execution Report received in the	s Trading sess Expected Re Receive an E	sult Execution Report.				
Trade. Activit	Acution. Required if Order Status is Partially Fille The test needs to be executed during Continuous and the second during Continuous trading Test Step Enter an order during continuous trading resulting in an order status of partially filled or filled and execution type of trade Record the details of the order message sent	s Trading sess Expected Re Receive an E Client Order	sult Execution Report.				
Trade. Activit	Acution. Required if Order Status is Partially Fille The test needs to be executed during Continuous and the second during continuous trading resulting in an order status of partially filled or filled and execution type of trade Record the details of the order message sent and the Execution Report received in the	Expected Re Receive an E Client Order Execution Ty Order Status	sult Execution Report.				

## 4.18 T22 Trading – Working Indicator (Native)

Test Case	D: Trading – Working Indicator (Native)	Mandatory	Self- Conformance / Supported Test				
T22 - (	001 Native Gateway (Equity Market)	Y	Self- Conformance				
Succe on Na Comn Indicat Order	Description: Successfully submit a new order to identify if the order is currently being worked on Native Trading Gateway Comment: Indicator to identify whether the order is currently being worked. Only applicable when Order Status is New. Activity Steps						
#	Test Step	Expected Re	sult				
1.	Enter an order during continuous trading where the order status is new.	Check presence of field Receive an Execution Report.					
2.	Record the details of the order message sent and the Execution Report in the Conformance Test Report.	Client Order ID Execution Type Order Status Interface User ID (CompID) Working Indicator					

# 4.19 T23 Trading – Real Time Circuit Breaker Alerts to Brokers (Drop Copy)

Test Case I	D: Trading – Real Time Circuit Breaker Alerts to Brokers (Drop Copy)	<sup>S</sup> Mandatory	Self- Conformance / Supported Test				
T23- 001	Drop Copy Gateway (Equity Market)	N	Self- Conformance				
Descr	Description:						
Trigge	r alert sent to Drop Copy user when trader brea	ches a circuit br	eaker				
Comm	nent:						
Receiv	ve alerts also for any missed circuit breaker upon	n login					
Activi	ty Steps						
#	Test Step	Expected Result					
1.	Log onto Drop Copy Gateway	Logon succe	ssful				
2.	Enter an order that triggers a circuit breaker	Circuit breaker triggered and 'News' message received					
		Text					
	Record the details of the News message	SecurityID	SecurityID				
3.	received in the Conformance Test Report	NoRoutingID	NoRoutingIDs				
		RoutingType	•				
		RoutingID					

#### 4.20 T24 Trading – FX Auction Automation

**NOTE:** This section must be actioned only on the Native Heavy Trading interfaces where applicable. This functionality is only applicable to firms that are listed as Banks.

Test Case I	D: Gateway description	Mandatory	Self-Conformance / Supported Test		
T24- 001	Native Heavy Trading Gateway – FX Auction Automation (Currency Market Instruments)	N	Self-Conformance		
Descr	iption:				
Submi	t an order to the FX Auction order book				
Comm	nent:				
This will only be allowed if the firm is listed as a Bank. Identify an instrument that has the FX Auction Order book attached.					
FX Au	ction Order book attached.		rument that has the		
FX Au		Expected Re			
FX Au Activit	ction Order book attached. t <b>y Steps</b>		sult		
FX Au Activit	ction Order book attached. <b>ty Steps</b> Test Step	Expected Re	sult ssful.		

Test Case ID	Gateway description	Mandatory	Self-Conformance / Supported Test					
T24- 002	FX Auction Automation (Currency Market Instruments)	N	Self-Conformance					
Descrip	Description:							
Ability to	amend an existing order in the FX Auction							
•								
Comme	nt:							
From T24-001 an order already exists in the FX Auction order book. This will only be allowed if the firm is listed as a Bank. Identify an instrument that has the FX Auction Order book attached.								
Activity	Steps							
#	Fest Step	Expected Re	sult					
1. l	Logon to Native Heavy Gateway Logon successful.							
2. \$	Submit an order to the FX auction	Order receive	ed					
3. /	Amend order	Order amended successfully						
	Record the details of the trade messages sent n the Conformance Test Report	Receive Execution reports on the Native Heavy Gateway; Drop Copy gateway.						

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Test Case ID:	Gateway description	Mandatory	Self-Conformance / Supported Test
T24- 003	FX Auction Automation (Currency Market Instruments)	N	Self-Conformance
Decorintio			

# Description:

Ability to cancel an order in the FX Auction

#### Comment:

From T24-002 an order already exists in the FX Auction order book. This will only be allowed if the firm is listed as a Bank. Identify an instrument that has the FX Auction Order book attached.

#### Activity Steps

1		
#	Test Step	Expected Result
1.	Logon to Native Heavy Gateway	Logon successful.
2.	Submit an order to the FX auction	Order received
3.	Cancel order	Order cancelled successfully Receive Execution reports on the Native Heavy Gateway

Test Case	D: Gateway description	Mandatory	Self-Conformance / Supported Test			
T24- 004	FX Auction Automation (Currency Market Instruments)	N	Supported test			
	Description: Ability to execute an order in the FX Auction					
FX Au	ent: ill only be allowed if the firm is listed as a Bank. ction Order book attached. :v Steps	Identify an inst	rument that has the			
#	Test Step	Expected Re	cult			
# 1.	Logon to Native Heavy Gateway, Post Trade	Logon succe				
	Gateway and Drop Copy gateway					
2.	Submit orders to the FX auction	Order submit	ed			
2.1	Submit 2 buy orders (At least 10 is size)	Order receive	ed			
2.2	Submit 1 sell order (At least 15 in size)	Order receive	ed			
3.	Execute in the auction (Contact CSC at this point)	Trade execut	ted successfully			
4	Record the details of the trade messages sent in the Conformance Test Report	Receive Execution reports on the Native Heavy Gateway; Drop Copy Gateway.				
		Receive Trade Capture report on the Post Trade Gateway;				
			de and Extended ge on the MITCH gateway			

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#### 4.21 G1 Error Handling

ID:	All Gateways	Mandatory	Self-Conformance
G1-001	Logon after Suspension / Un-suspension	Y	Supported Test
Description			
	on after suspension or un-suspension of Interfac mer Support to book time for executing this test		
Comment	:		
	ase must be repeated for every interface / server interface / server interface / Service that the client subscribe		
• Tr	ading Interfaces		
	<ul> <li>Native Trading Gateway</li> </ul>		
	<ul> <li>Native Enhanced Trading Gateway</li> </ul>		
	<ul> <li>Native Recovery Gateway</li> </ul>		
	<ul> <li>Fix Trading Gateway</li> </ul>		
	<ul> <li>Post Trade Gateway</li> </ul>		
	<ul> <li>Drop Copy Gateway</li> </ul>		
• In	ormation Interfaces		
	<ul> <li>FIX/FAST Replay Service (any channel)</li> </ul>		
	• FIX/FAST Recovery Service (any channel)	)	
	<ul> <li>MITCH Replay Service</li> </ul>		
	• MITCH		
	<ul><li>MITCH</li><li>Recovery Service</li></ul>		
to connect	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section</li> </ul>		
to connect Activity S	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section</li> </ul>		ance Test Report
to connect Activity S # Te 1. Re	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section</li> <li>teps</li> </ul>	of the Conforma	ance Test Report
to connect Activity S # Te 1. Re ap Re	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section teps</li> <li>st Step</li> <li>main logged in to all interfaces/services where</li> </ul>	Expected Res	ance Test Report
to connect Activity S # Te 1. Re ap Re (C 2. Es	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section at the section of the section</li></ul>	Expected Res	ult ID (CompID)
to connect Activity S # Te 1. Re ap Re (C 2. Es ap 3. Re	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section at teps</li> <li>st Step</li> <li>main logged in to all interfaces/services where plicable</li> <li>equest CTA to suspend Interface User ID ompID)</li> <li>tablish a connection and Logon to the plicable Gateway(s).</li> <li>ecord the details of the Logon failure in the</li> </ul>	Expected Res Interface User suspended	ult ID (CompID)
to connect Activity S # Te 1. Re ap Re (C 2. Es ap 3. Re	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section at teps</li> <li>st Step</li> <li>st Step</li> <li>equest CTA to suspend Interface User ID ompID)</li> <li>tablish a connection and Logon to the plicable Gateway(s).</li> </ul>	Expected Res Interface User suspended	ult ID (CompID)
to connect Activity S # Te 1. Re ap Re (C 2. Es ap 3. Re Co	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section at teps</li> <li>st Step</li> <li>main logged in to all interfaces/services where plicable</li> <li>equest CTA to suspend Interface User ID ompID)</li> <li>tablish a connection and Logon to the plicable Gateway(s).</li> <li>ecord the details of the Logon failure in the</li> </ul>	Expected Res Interface User suspended Logon(s) reject Interface User Error Respons Interface User	ult ID (CompID)
to connect Activity S # Te 1. Re ap Re (C 2. Es ap 3. Re Co 4. Te Re	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section at the section of the section</li></ul>	Expected Res Interface User suspended Logon(s) reject Interface User Error Response	ance Test Report ult ID (CompID) cted.
to connect Activity S # Te 1. Re ap Re (C 2. Es ap 3. Re Co 4. Te Re (C 5. Es	<ul> <li>Recovery Service</li> <li>cuting this test case for the Information Services to and provide details in the comments section at the section of the section</li></ul>	Expected Res Interface User suspended Logon(s) reject Interface User Error Respons Interface User	ance Test Report ult ID (CompID) ted. ID (CompID) se received ID (CompID) un-

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## 4.22 G2 FIX Session Handling

Case I	D: FIX Gateways – Trading interfaces	Mandatory	Self-Conformance / Supported Test
G2-0	<b>D1</b> Heartbeats during inactivity	Y	Supported Test
Descr	iption:		L
	the exchange of heartbeats between the client and ustomer Support to book time for executing this te		
Comm	ent:		
client choose	st case is applicable if it can be supported by a cli initiated messages. This test is mandatory unle a any one channel from the below list to conn ents section of the Conformance Test Report.	ess agreed wit	th the JSE. Please
•	Trading Interfaces		
	<ul> <li>Fix Trading Gateway</li> </ul>		
	<ul> <li>Post Trade Gateway</li> </ul>		
	<ul> <li>Drop Copy Gateway</li> </ul>		
Activi	ty Steps		
#	Test Step	Expected Re	sult
1.	Establish a connection and Logon to the applicable Gateway. Successful Logon.		
			ogon.
2.	Stays inactive i.e. make sure that there are no client initiated messages sent to the server.	No client initians sent to the set	ated messages
2.	client initiated messages sent to the server.		ated messages erver. ng Heartbeat
2.		sent to the se Server sendin messages to Client is resp	ated messages erver. ng Heartbeat the client.
2.	client initiated messages sent to the server. Make sure there are no unexpected disconnects within a reasonable timeframe (a few minutes) Record the test start time and whether any	sent to the set Server sendin messages to Client is resp Heartbeat me	ated messages erver. ng Heartbeat the client. onding to
	client initiated messages sent to the server. Make sure there are no unexpected disconnects within a reasonable timeframe (a few minutes) Record the test start time and whether any disconnects occurred in the Conformance Test	sent to the set Server sendir messages to Client is resp Heartbeat me server.	ated messages erver. Ing Heartbeat the client. onding to essages sent by the
	client initiated messages sent to the server. Make sure there are no unexpected disconnects within a reasonable timeframe (a few minutes) Record the test start time and whether any	sent to the se Server sendii messages to Client is resp Heartbeat me server. Gateway	ated messages erver. Ing Heartbeat the client. onding to assages sent by the ne

Test Case I	D: FIX Gateways – Trading interfaces	Mandatory	Self-Conformance / Supported Test	
G2-0	Client Resend Request	Y	Supported Test	
Descri	ption:	1		
	e Client Resend Request. istomer Support to book time for executing this t	est with a CTA.		
Comm	ent:			
	st is mandatory unless agreed with the JSE. Ple below to connect to and provide details in the cor eport.			
•	Trading Interfaces			
	<ul> <li>Fix Trading Gateway</li> </ul>			
	<ul> <li>Post Trade Gateway</li> </ul>			
	<ul> <li>Drop Copy Gateway</li> </ul>			
Activit	y Steps			
#	Test Step	Expected Result		
1.	Establish a connection and Logon to the applicable Gateway.	Successful Logon.		
2.	Submit an Order and disconnect immediately	mediately Order successfully submitted and has a valid order status.		
	The order will need to be an order that will not execute immediately in order to give you time to logoff and miss messages.	Server is sending Execution Report back to the client however the client is disconnected.		
3.	Reconnect and Logon.	Successful L	ogon.	
	Send a Resend Request message MsgType=2 with tags BeginSeqNo and EndSeqNo set to the sequence number of the Execution Report received while executing step 2 above.	Server resends Execution Report back to the client.		
3.	Record the test details in the Conformance	Gateway		
	Test Report	Test Start Time		
	Test		Test End Time	
		Interface Use	er ID (CompID)	
		Execution ID		
		Order ID		

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## 4.23 Optional Test Cases

**NOTE:** This section must be repeated for FIX Trading/Native Trading and Native Enhanced Trading interfaces where applicable.

Test ID:	Case	Trading Gateway – Trading interfaces	Mandatory	Self-Conformance / Supported Test		
ОТ1-	001	Order Cancellation from different CompIDs	Y	Self-Conformance		
Descr	Description:					
	Verify the cancellation of an Order from a CompID different to the one in the original Order Entry message.					
Comn	nent:					
Rema	in logg	ed in. The test needs to be executed during	the Continuou	us Trading session.		
Activi	ty Ste	05				
#	Test Step Expected Result					
1.	Enter an Order through a specific CompID.		The order is successfully submitted and resides on the order book.			
		me there is no matching order for this in the order book.	Receive an Execution Report.			
2.	Canc to ste	el the Order through a different CompID p 1.	The order is successfully cancelled.			
			Receive an E	execution Report.		
3.	Record the details of the order messages sent	Interface User IDs (CompIDs)				
	and the Execution Report in the Conformance Test Report Order IDs Client Order IDs		Order IDs			
			Ds			
			Execution ID			

Test ID:	Case	Post Trade Gateway	Mandatory	Self-Conformance / Supported Test	
OT1-	002	Post Trade – Trade Cancellation	Y	Self-Conformance	
Descr	Description:				
Cance	Cancellation of a same day On Book Trade from a different CompID.				
Comm	nent:				
		ed in. The test needs to be executed during <b>n Book trade</b> executed on the same day.	g the Continuo	us Trading session.	
Activi	ty Ste	os			
#	Test	Step	Expected Result		
1.		an Order through a specific CompID that hes with another order from the same bID.	Orders are matched and Trade Capture Report (TCR) is received		
sam		Submit a Trade Capture Report to cancel a same day On Book trade from a different	Trade Report cancellation successfully submitted.		
	CompID.		Receive a Trade Capture Report (TCR) Ack and Trade Capture Report (TCR).		
3.	Record the details of the same day On Book cancellation Trade Capture Report in the Conformance Test Report.	Interface User IDs (CompIDs)			
		Trade IDs			
		Trade Report IDs			
			OrigTradeID		
			OrigTradeDate		

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